

Annual Report

Year Ended: October 31, 2021

DFA INVESTMENT DIMENSIONS GROUP INC. / DIMENSIONAL INVESTMENT GROUP INC. / THE DFA INVESTMENT TRUST COMPANY / DIMENSIONAL EMERGING MARKETS VALUE FUND

DFA Investment Dimensions Group Inc.

Large Cap International Portfolio	DFA International Real Estate Securities Portfolio	World Core Equity Portfolio
International Core Equity Portfolio		Selectively Hedged Global Equity Portfolio
Global Small Company Portfolio	DFA Global Real Estate Securities Portfolio	
International Small Company Portfolio	DFA International Small Cap Value Portfolio	Emerging Markets Portfolio
Japanese Small Company Portfolio		Emerging Markets Small Cap Portfolio
Asia Pacific Small Company Portfolio	International Vector Equity Portfolio	Emerging Markets Value Portfolio
United Kingdom Small Company Portfolio	International High Relative Profitability Portfolio	Emerging Markets Core Equity Portfolio
Continental Small Company Portfolio	World ex U.S. Value Portfolio	Emerging Markets Targeted Value Portfolio
	World ex U.S. Core Equity Portfolio	

Dimensional Investment Group Inc.

DFA International Value Portfolio

The DFA Investment Trust Company

The DFA International Value Series	The Continental Small Company Series
The Japanese Small Company Series	The Canadian Small Company Series
The Asia Pacific Small Company Series	The Emerging Markets Series
The United Kingdom Small Company Series	The Emerging Markets Small Cap Series

Dimensional Emerging Markets Value Fund



December 2021

Dear Shareholder,

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

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

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

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

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

Sincerely,

A handwritten signature in dark ink, reading 'David P. Butler'.

David P. Butler
CO-CHIEF EXECUTIVE OFFICER

A handwritten signature in dark ink, reading '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
 DIMENSIONAL EMERGING MARKETS VALUE FUND
 DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES**

Schedules of Investments/Summary Schedules of Portfolio Holdings

Investment Abbreviations

ADR	American Depositary Receipt
SA	Special Assessment
REIT	Real Estate Investment Trust
GDR	Global Depositary Receipt
AUD	Australian Dollars
CHF	Swiss Franc
DKK	Danish Krone
EUR	Euro
GBP	British Pounds
HKD	Hong Kong Dollar
ILS	Israeli New Shekel
JPY	Japanese Yen
NOK	Norwegian Krone
SEK	Swedish Krona

Investment Footnotes

»	Securities that have been fair value factored. See Note B to Financial Statements.
‡	Calculated as a percentage of total net assets. Percentages shown parenthetically next to the category headings have been calculated as a percentage of total investments. “Other Securities” are those securities that are not among the top 50 holdings in unaffiliated issuers of the Fund or do not represent more than 1.0% of the net assets of the Fund. Some of the individual securities within this category may include Total or Partial Securities on Loan and/or Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
*	Non-Income Producing Securities.
†	See Note B to Financial Statements.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
††	Security valued using significant unobservable inputs (Level 3).
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.

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 current year effect of an estimation related to a one time distribution from a real estate investment trust. Net Investment Income (Loss) per share, Net Gain (Loss) per share and the ratio of Net Investment Income to Average Net Assets for the DFA Global Real Estate Securities Portfolio would have been \$0.39, \$2.11 and 3.39%, respectively had the current year effect of this estimation not been considered.
- (A) Computed using average shares outstanding.
- (B) Non-Annualized
- (C) Represents the combined ratios for the respective Portfolio and its respective pro-rata share of its Master Fund(s) and/or Underlying Fund(s).
- (D) Annualized
- (E) Because of commencement of operations and related preliminary transaction costs, these ratios are not necessarily indicative of future ratios.
- (F) Represents the combined ratios for the respective Portfolio and its respective pro-rata share of its Master Fund(s).

All Statements, Schedules and Notes to Financial Statements

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

DFA INVESTMENT DIMENSIONS GROUP INC.

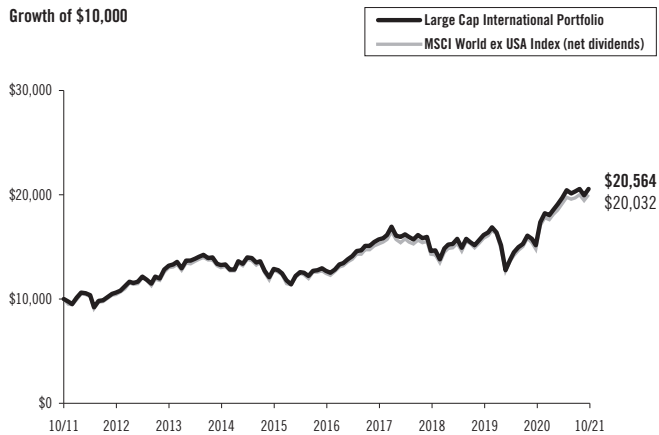
PERFORMANCE CHARTS

(Unaudited)

Large Cap International Portfolio vs. MSCI World ex USA Index (net dividends)

October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	35.55%	10.11%	7.48%

Past performance is not predictive of future performance.

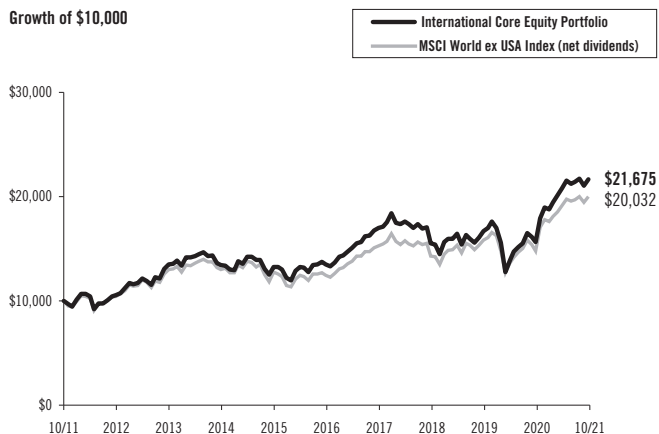
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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International Core Equity Portfolio vs. MSCI World ex USA Index (net dividends)

October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	38.56%	9.94%	8.04%

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.

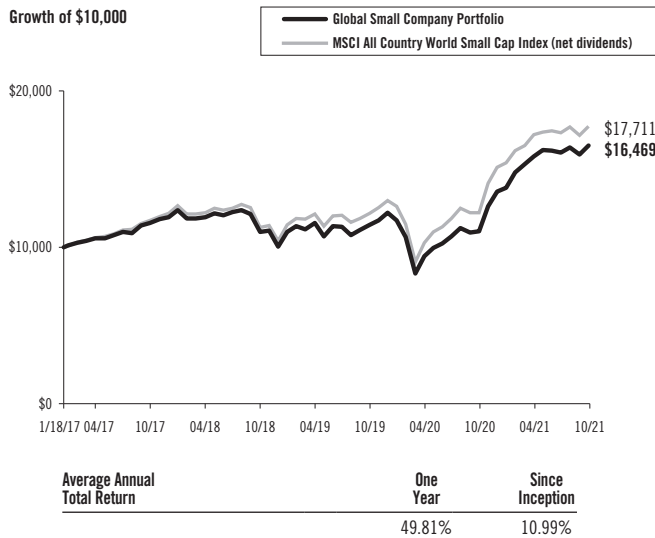
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS

(Unaudited)

Global Small Company Portfolio vs. MSCI All Country World Small Cap Index (net dividends) January 18, 2017-October 31, 2021

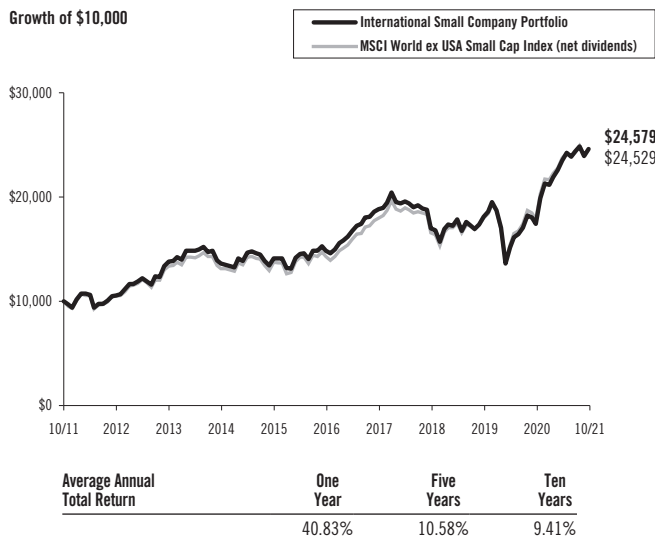


Past performance is not predictive of future performance.

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

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International Small Company Portfolio vs. MSCI World ex USA Small Cap Index (net dividends) October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

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

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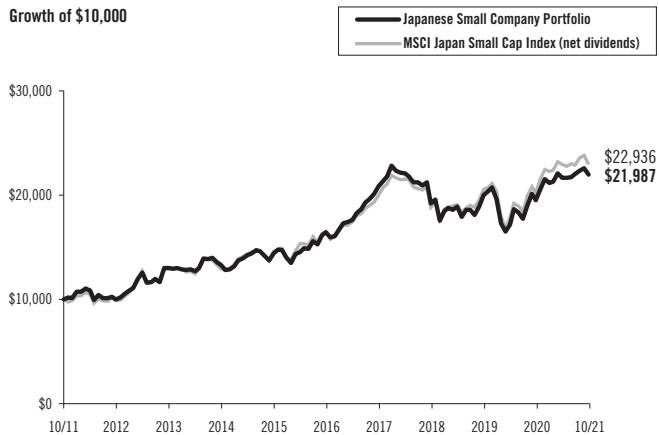
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS

(Unaudited)

Japanese Small Company Portfolio vs. MSCI Japan Small Cap Index (net dividends) October 31, 2011–October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	12.66%	5.95%	8.20%

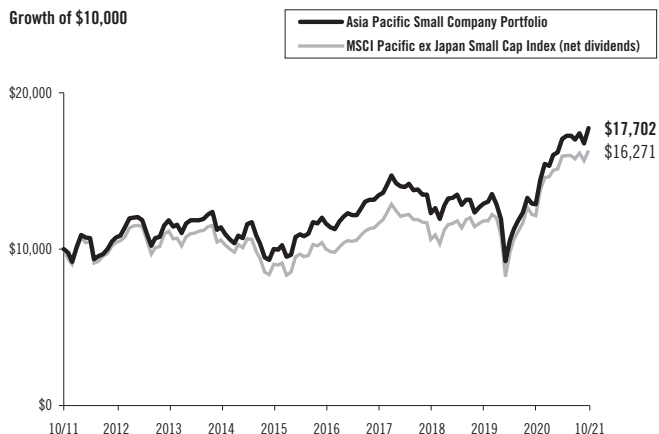
Past performance is not predictive of future performance.

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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Asia Pacific Small Company Portfolio vs. MSCI Pacific ex Japan Small Cap Index (net dividends) October 31, 2011–October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	37.81%	8.81%	5.88%

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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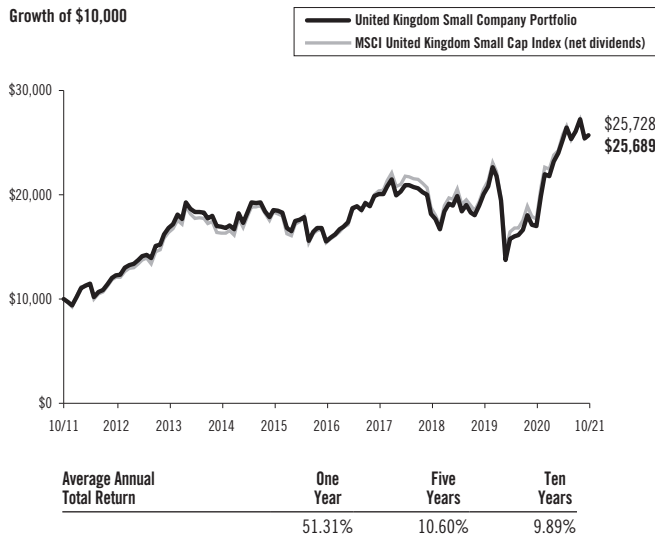
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS

(Unaudited)

United Kingdom Small Company Portfolio vs. MSCI United Kingdom Small Cap Index (net dividends) October 31, 2011-October 31, 2021

Growth of \$10,000



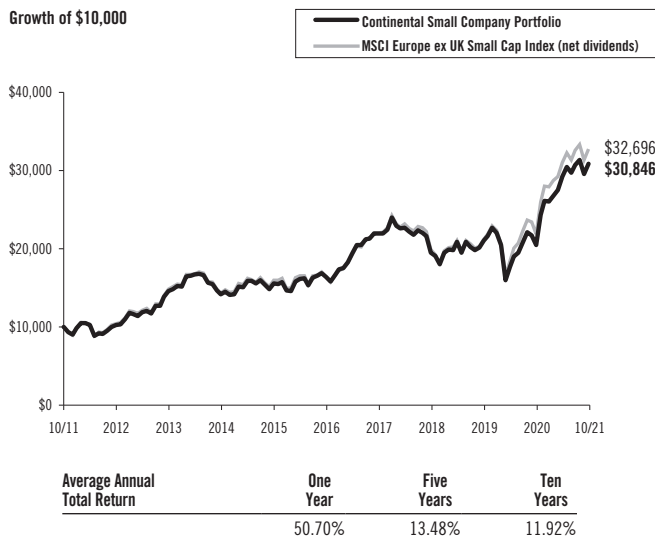
Past performance is not predictive of future performance.

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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Continental Small Company Portfolio vs. MSCI Europe ex UK Small Cap Index (net dividends) October 31, 2011-October 31, 2021

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.

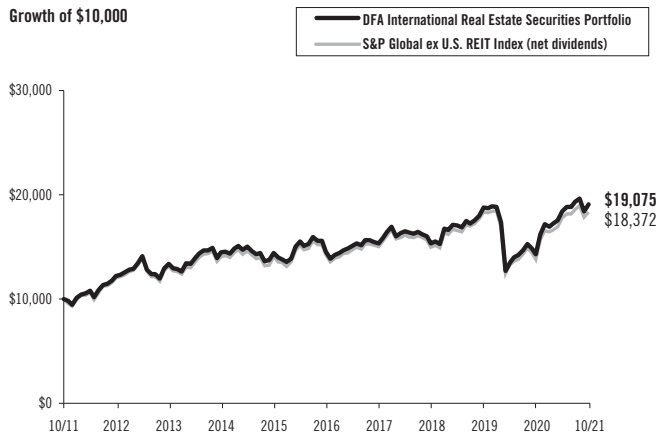
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

DFA International Real Estate Securities Portfolio vs. S&P Global ex U.S. REIT Index (net dividends) October 31, 2011–October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	33.69%	5.55%	6.67%

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 Global Real Estate Securities Portfolio vs. S&P Global REIT Index (net dividends) October 31, 2011–October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	42.08%	9.02%	9.48%

Past performance is not predictive of future performance.

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

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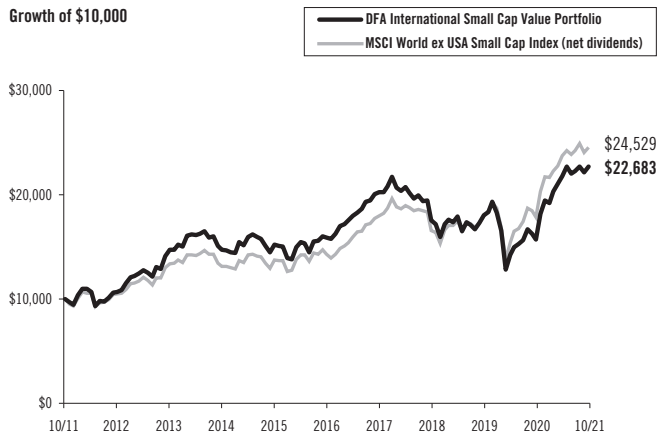
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS

(Unaudited)

DFA International Small Cap Value Portfolio vs. MSCI World ex USA Small Cap Index (net dividends) October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	44.61%	7.41%	8.54%

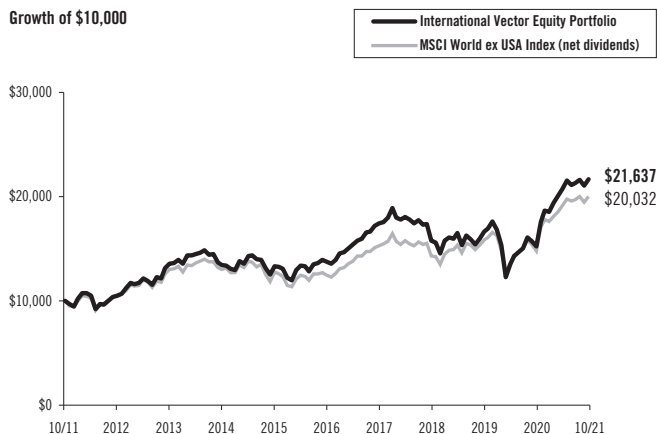
Past performance is not predictive of future performance.

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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International Vector Equity Portfolio vs. MSCI World ex USA Index (net dividends) October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	42.24%	9.54%	8.02%

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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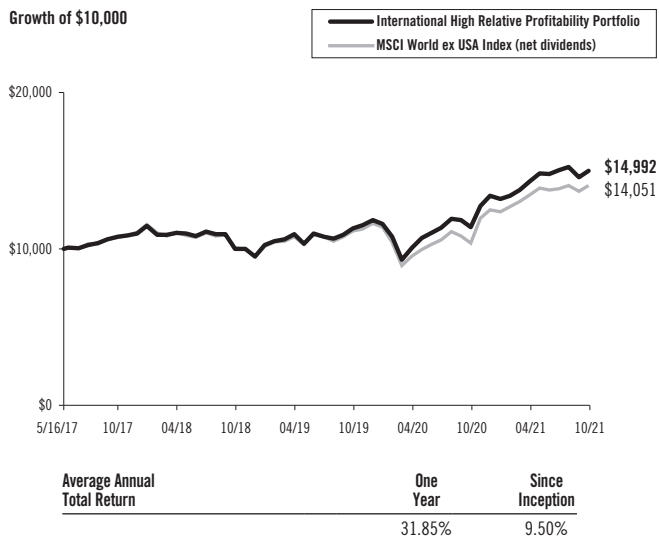
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS

(Unaudited)

International High Relative Profitability Portfolio vs. MSCI World ex USA Index (net dividends)

May 16, 2017-October 31, 2021



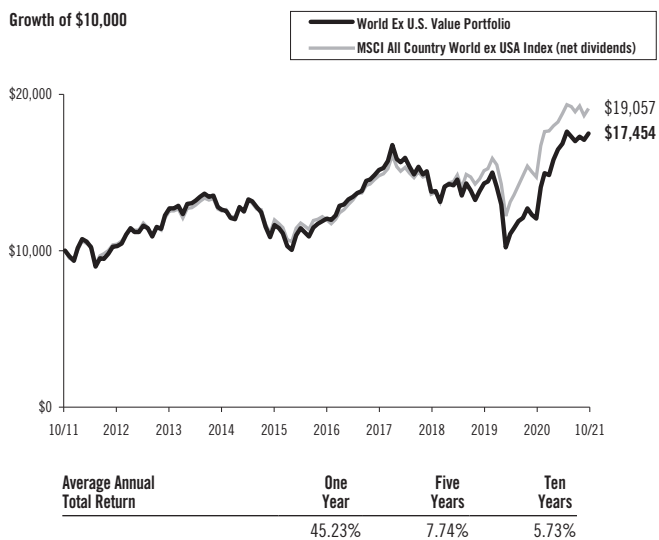
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World Ex U.S. Value Portfolio vs. MSCI All Country World ex USA Index (net dividends)

October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

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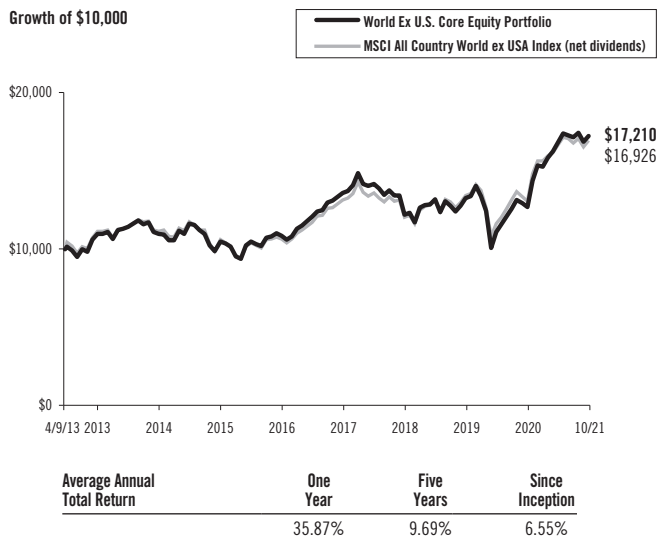
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS

(Unaudited)

World Ex U.S. Core Equity Portfolio vs. MSCI All Country World ex USA Index (net dividends)

April 9, 2013-October 31, 2021



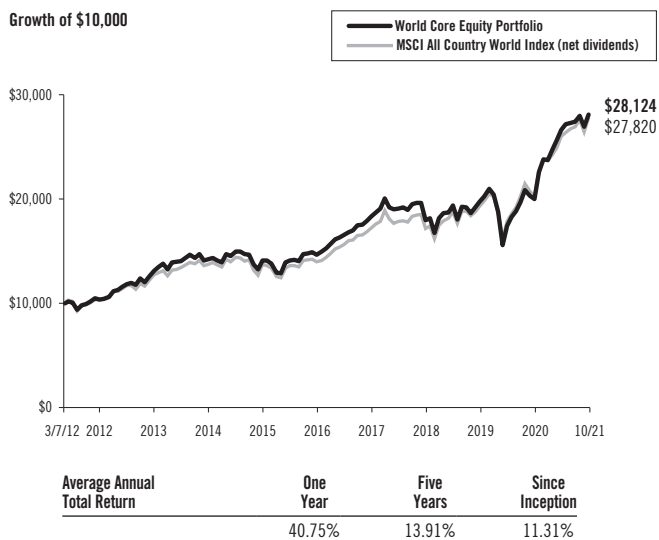
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World Core Equity Portfolio vs. MSCI All Country World Index (net dividends)

March 7, 2012-October 31, 2021



Past performance is not predictive of future performance.

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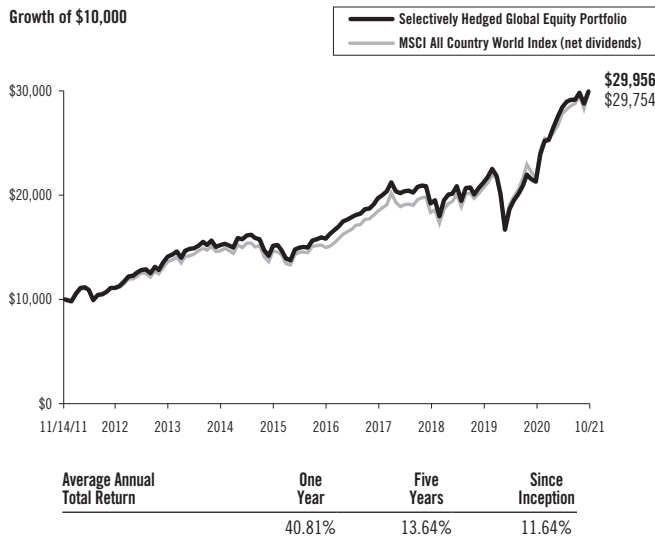
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS

(Unaudited)

Selectively Hedged Global Equity Portfolio vs. MSCI All Country World Index (net dividends)

November 14, 2011-October 31, 2021



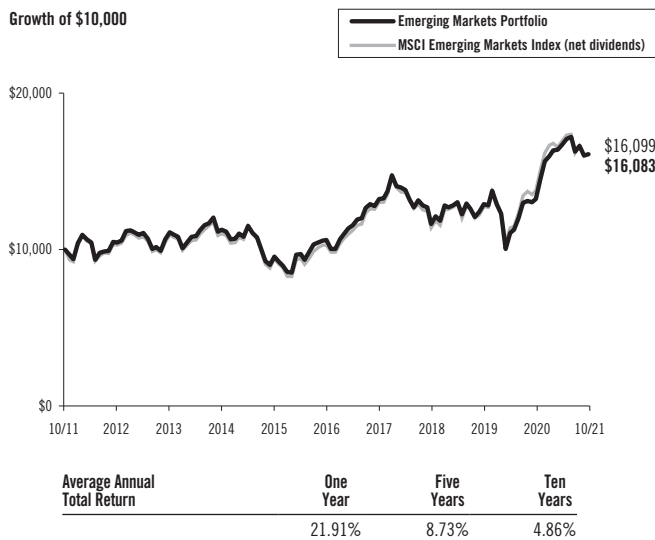
Past performance is not predictive of future performance.

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

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Emerging Markets Portfolio vs. MSCI Emerging Markets Index (net dividends)

October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

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

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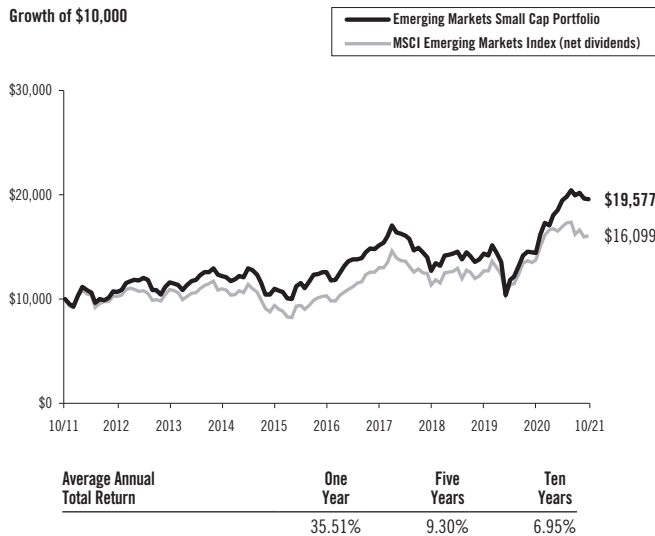
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS

(Unaudited)

Emerging Markets Small Cap Portfolio vs. MSCI Emerging Markets Index (net dividends) October 31, 2011-October 31, 2021

Growth of \$10,000



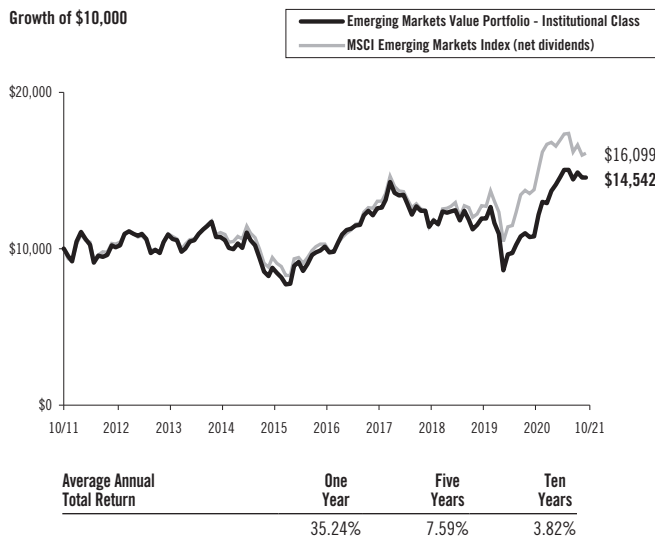
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Emerging Markets Value Portfolio — Institutional Class vs. MSCI Emerging Markets Index (net dividends) October 31, 2011-October 31, 2021

Growth of \$10,000



Past performance is not predictive of future performance.

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DFA INVESTMENT DIMENSIONS GROUP INC.

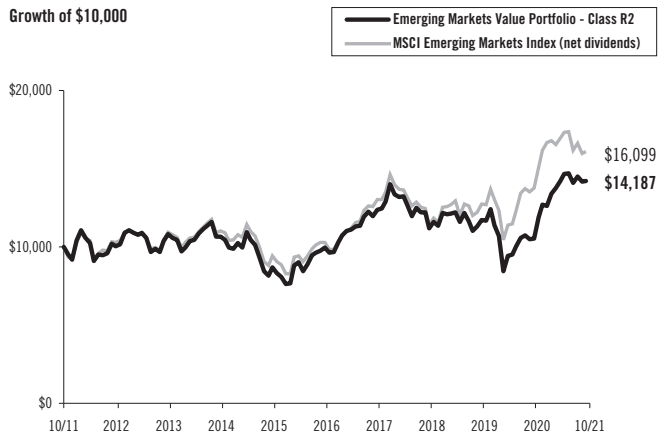
PERFORMANCE CHARTS

(Unaudited)

Emerging Markets Value Portfolio — Class R2 vs. MSCI Emerging Markets Index (net dividends)

October 31, 2011–October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	34.91%	7.32%	3.56%

Past performance is not predictive of future performance.

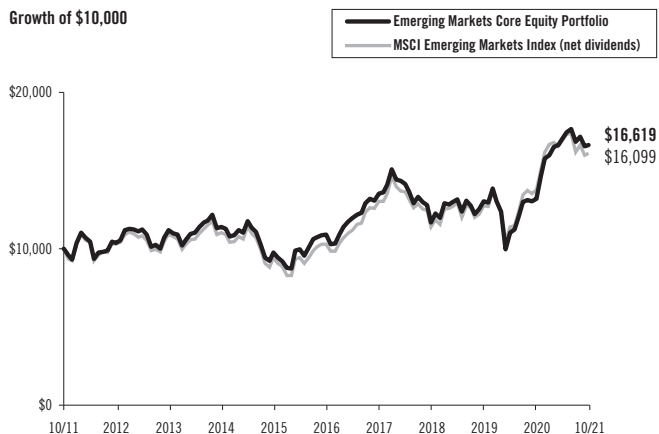
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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Emerging Markets Core Equity Portfolio vs. MSCI Emerging Markets Index (net dividends)

October 31, 2011–October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	26.19%	8.85%	5.21%

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.

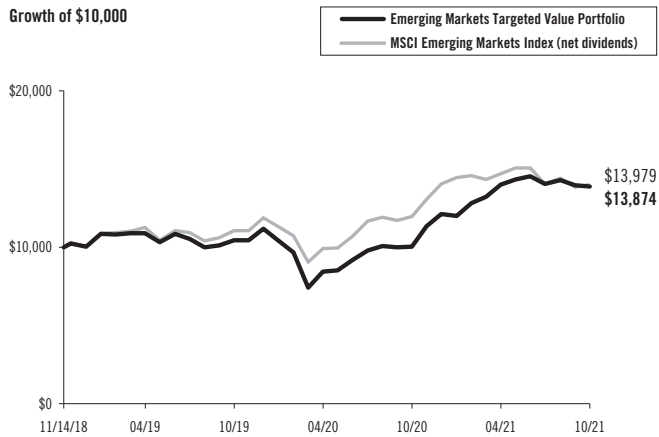
PERFORMANCE CHARTS

(Unaudited)

Emerging Markets Targeted Value Portfolio vs. MSCI Emerging Markets Index (net dividends)

November 14, 2018-October 31, 2021

Growth of \$10,000



Average Annual
Total Return

One Year	Since Inception
38.29%	11.69%

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

International Equity Market Review

12 Months Ended October 31, 2021

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	35.59%
MSCI World ex USA Mid Cap Index.....	31.20%
MSCI World ex USA Small Cap Index.....	37.19%
MSCI World ex USA Value Index.....	40.88%
MSCI World ex USA Growth Index.....	30.25%

For the 12 Months Ended October 31, 2021, the U.S. dollar appreciated against some non-U.S. developed markets currencies and depreciated against others. Overall, currency movements did not have a material overall impact on the U.S. dollar-denominated returns of developed markets.

12 Months Ended October 31, 2021

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	30.75%	19.88%
United Kingdom.....	35.57%	43.72%
Canada.....	38.56%	49.05%
France.....	48.30%	47.33%
Switzerland.....	28.36%	28.75%
Germany.....	33.47%	32.60%
Australia.....	27.93%	36.82%
Netherlands.....	60.71%	59.67%
Sweden.....	40.26%	45.36%
Hong Kong.....	18.26%	17.91%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index.....	16.96%
MSCI Emerging Markets Mid Cap Index.....	31.20%
MSCI Emerging Markets Small Cap Index.....	44.29%
MSCI Emerging Markets Value Index.....	28.31%
MSCI Emerging Markets Growth Index.....	7.38%

For the 12 Months Ended October 31, 2021, the U.S. dollar depreciated against some emerging markets currencies and appreciated against others. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

12 Months Ended October 31, 2021

<u>Ten Largest Emerging Markets by Market Cap Dollars</u>	<u>Local Return</u>	<u>Return in U.S.</u>
China.....	-9.52%	-9.21%
Taiwan.....	38.36%	42.32%
Korea.....	27.78%	24.08%
India.....	51.78%	50.21%
Russia.....	64.53%	81.80%
Brazil.....	10.38%	12.91%
Saudi Arabia.....	56.07%	56.04%
South Africa.....	18.16%	26.32%
Mexico.....	42.35%	47.44%
Thailand.....	34.75%	26.57%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2021, these differences generally detracted from the Portfolios' relative performance.

Large Cap International Portfolio

The Large Cap International Portfolio invests in developed ex U.S. large company stocks. The investment strategy is process driven, emphasizing broad diversification. with increased exposure to stocks with smaller total market capitalizations, lower relative price (value) stocks, and higher-profitability stocks within the large-cap segment of developed ex U.S. markets. As of October 31, 2021,

the Portfolio held approximately 1,380 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 35.55% for the Portfolio and 35.59% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. The Portfolio's greater emphasis on higher-profitability stocks detracted from performance relative to the benchmark, as these stocks generally underperformed lower-profitability stocks. Conversely, the Portfolio's emphasis on value stocks contributed positively to performance relative to the benchmark, as value stocks outperformed growth stocks in developed ex US markets. These two drivers offset each other, and the portfolio performed in line with the benchmark.

International Core Equity Portfolio

The International Core Equity Portfolio invests in a broadly diversified group of stocks in developed ex U.S. markets, with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 5,270 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 38.56% for the Portfolio and 35.59% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. The Portfolio's emphasis on low relative price (value) stocks contributed positively to performance relative to the benchmark, as value stocks outperformed high relative price (growth) stocks in developed ex US markets. With small-cap stocks outperforming large-cap stocks for the period, the Portfolio's inclusion of and emphasis on small-caps also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

Global Small Company Portfolio

The Global Small Company Portfolio is designed to capture the returns of global small company stocks by purchasing shares of seven funds (which shall be collectively referred to below as the "Underlying Funds") managed by Dimensional that individually invest in Canada, the United States, the United Kingdom, Europe (including Israel and excluding the U.K.), Japan, the Asia Pacific region (ex Japan), and emerging markets. The Underlying Funds generally exclude stocks with the lowest profitability and highest relative price. The Underlying Funds also generally exclude certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Underlying Funds collectively held approximately 11,420 securities in 44 eligible developed and emerging markets.

For the 12 months ended October 31, 2021, total returns were 49.81% for the Portfolio and 45.22% for the MSCI All Country World Small Cap Index (net dividends), the Portfolio's benchmark. The Underlying Funds' greater emphasis on stocks with smaller market capitalizations contributed positively to performance relative to the benchmark, as these stocks outperformed. The Underlying Funds' exclusion of stocks with the lowest profitability and highest relative price also contributed positively to relative performance, as did the Underlying Funds' exclusion of stocks with high asset growth, as those stocks underperformed.

International Small Company Portfolio

The International Small Company Portfolio invests in developed ex U.S. small company stocks by purchasing shares of five Master Funds managed by Dimensional that invest individually in Canada, the United Kingdom, Europe (including Israel and excluding the U.K.), Japan, and the Asia Pacific region (ex Japan). The Portfolio generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Portfolio generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Master Funds collectively held approximately 4,460 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 40.83% for the Portfolio and 37.19% for the MSCI World ex USA Small Cap Index (net dividends), the Portfolio's benchmark. The Master Funds' exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as did the Master Funds' exclusion of stocks with high asset growth, as those stocks underperformed. The Master Funds' greater emphasis on stocks with smaller market capitalizations also contributed positively to performance relative to the benchmark, as these stocks outperformed.

Japanese Small Company Portfolio

The Japanese Small Company Portfolio invests in Japanese small company stocks by purchasing shares of the Japanese Small Company Series, a Master Fund managed by Dimensional that invests in such securities. The Master Fund generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Master Fund generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Master Fund held approximately 1,820 securities. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2021, total returns were 12.66% for the Portfolio and 13.18% for the MSCI Japan Small Cap Index (net dividends), the Portfolio's benchmark. The Master Fund's greater emphasis on stocks with smaller market capitalizations detracted from performance relative to the benchmark, as these stocks underperformed. The Master Fund's exclusion of real estate investment trusts (REITs) also detracted from relative performance, as REITs generally outperformed. Conversely, the Master Fund's exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as did the Master Fund's exclusion of stocks with high asset growth, as those stocks underperformed.

Asia Pacific Small Company Portfolio

The Asia Pacific Small Company Portfolio invests in small company stocks in Australia, Hong Kong, New Zealand, and Singapore by purchasing shares of the Asia Pacific Small Company Series, a Master Fund managed by Dimensional that invests in such securities. The Master Fund generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Master Fund generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Master Fund held approximately 830 securities in 4 eligible countries. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2021, total returns were 37.81% for the Portfolio and 34.27% for the MSCI Pacific ex Japan Small Cap Index (net dividends), the Portfolio's benchmark. The Master Fund's emphasis on stocks with smaller market capitalizations, particularly in Australia, contributed positively to performance relative to the benchmark, as larger stocks held by the index underperformed. The Master Fund's exclusion of real estate investment trusts (REITs) also contributed positively to relative performance, as REITs generally underperformed.

United Kingdom Small Company Portfolio

The United Kingdom Small Company Portfolio invests in small company stocks in the U.K. by purchasing shares of The United Kingdom Small Company Series, a Master Fund managed by Dimensional that invests in such securities. The Master Fund generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Master Fund generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Master Fund held approximately 330 securities. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2021, total returns were 51.31% for the Portfolio and 45.72% for the MSCI United Kingdom Small Cap Index (net dividends), the Portfolio's benchmark. The Master Fund's greater emphasis on stocks with smaller market capitalizations contributed positively to performance relative to the benchmark, as these stocks outperformed. The Master Fund's exclusion of stocks with the lowest profitability and highest relative price also contributed positively to relative performance, as those securities underperformed for the period.

Continental Small Company Portfolio

The Continental Small Company Portfolio invests in small company stocks in the developed markets of Europe (excluding the U.K.) and Israel by purchasing shares of the Continental Small Company Series, a Master Fund managed by Dimensional that invests in such securities. The Master Fund generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Master Fund generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Master Fund held approximately 1,160 securities in 15 eligible countries. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 50.70% for the Portfolio and 49.80% for the MSCI Europe ex U.K. Small Cap Index (net dividends), the Portfolio's benchmark. The Master Fund's exclusion of stocks with the lowest profitability and highest relative price contributed positively to relative performance, as did the Master Fund's exclusion of stocks with high asset growth, as those securities underperformed for the year. Additionally, the Master Fund's exclusion of real estate investment trusts (REITs) contributed positively to relative performance, as REITs generally underperformed.

Global Real Estate Market Review

12 Months Ended October 31, 2021

Publicly traded global real estate investment trusts (REITs) had positive returns for the period. Global REITs outperformed U.S., developed non-U.S., and emerging markets equities. The U.S. REIT market, the world's largest, had positive performance for the period and outperformed non-U.S. REITs. Among non-U.S. REIT markets, South Africa, the Netherlands, and Canada were among the strongest performers, while Malaysia, New Zealand, and Singapore lagged. At the REIT industry level, retail REITs

and hotel and resort REITs generally outperformed, while specialized and health care REITs generally underperformed.

12 Months Ended October 31, 2021

Return in U.S. Dollars

Dow Jones U.S. Select REIT Index SM	56.10%
S&P Global ex U.S. REIT Index.....	32.85%
S&P Global REIT Index.....	44.12%

Source: Returns are of Standard and Poor's (S&P) indices net of foreign withholding taxes on dividends. Copyright S&P, 2021. All rights reserved. Dow Jones and S&P have different REIT eligibility criteria which can result in performance differences across different indices representing the same region.

For Portfolios investing in non-U.S. REITs and REIT-like securities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2021, these differences did not have material overall impact on the Portfolios' relative performance.

DFA International Real Estate Securities Portfolio

The DFA International Real Estate Securities Portfolio invests in a broadly diversified portfolio of real estate securities in developed ex U.S. and emerging markets. As of October 31, 2021, the Portfolio held approximately 300 securities in 22 eligible developed ex U.S. and emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 33.69% for the Portfolio and 32.85% for the S&P Global ex US REIT Index (net dividends), the Portfolio's benchmark. Withholding tax rate differences between the Portfolio and the benchmark contributed positively to performance relative to the benchmark as the Portfolio's actual tax rate was lower than the assumed tax rates of the benchmark. Additionally, Thailand is not an eligible market for the Portfolio but the benchmark holds Thai securities, which contributed positively to relative performance as those securities underperformed.

DFA Global Real Estate Securities Portfolio

The DFA Global Real Estate Securities Portfolio invests in a broadly diversified group of real estate securities in domestic and international markets, including emerging markets. During the period covered by this report, the Portfolio's investments included the DFA International Real Estate Securities Portfolio, the DFA Real Estate Securities Portfolio, and individual securities. As of October 31, 2021, the Portfolio held, either directly or through the underlying portfolios, approximately 460 securities in 23 eligible developed and emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 42.08% for the Portfolio and 44.12% for the S&P Global REIT Index (net dividends), the Portfolio's benchmark. Differences in REIT eligibility between the Portfolio and the benchmark detracted from the Portfolio's performance relative to the benchmark, most notably among tower REITs. The Portfolio includes tower REITs, which are excluded by the benchmark, and these securities generally underperformed.

International Equity Market Review

12 Months Ended October 31, 2021

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	35.59%
MSCI World ex USA Mid Cap Index.....	31.20%
MSCI World ex USA Small Cap Index.....	37.19%
MSCI World ex USA Value Index.....	40.88%
MSCI World ex USA Growth Index.....	30.25%

For the 12 Months Ended October 31, 2021, the U.S. dollar appreciated against some non-U.S. developed markets currencies and depreciated against others. Overall, currency movements did not have a material overall impact on the U.S. dollar-denominated returns of developed markets.

12 Months Ended October 31, 2021

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	30.75%	19.88%
United Kingdom.....	35.57%	43.72%
Canada.....	38.56%	49.05%
France.....	48.30%	47.33%
Switzerland.....	28.36%	28.75%
Germany.....	33.47%	32.60%
Australia.....	27.93%	36.82%
Netherlands.....	60.71%	59.67%
Sweden.....	40.26%	45.36%
Hong Kong.....	18.26%	17.91%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

Emerging markets had positive performance for the period but underperformed both U.S. and non-U.S. developed markets. As measured by the MSCI Emerging Markets indices, small-cap stocks

outperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, outperformed large-cap stocks but underperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI Emerging Markets indices.

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index.....	16.96%
MSCI Emerging Markets Mid Cap Index.....	31.20%
MSCI Emerging Markets Small Cap Index.....	44.29%
MSCI Emerging Markets Value Index.....	28.31%
MSCI Emerging Markets Growth Index.....	7.38%

For the 12 Months Ended October 31, 2021, the U.S. dollar depreciated against some emerging markets currencies and appreciated against others. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

12 Months Ended October 31, 2021

<u>Ten Largest Emerging Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S.</u>
<u>Dollars</u>		
China.....	-9.52%	-9.21%
Taiwan.....	38.36%	42.32%
Korea.....	27.78%	24.08%
India.....	51.78%	50.21%
Russia.....	64.53%	81.80%
Brazil.....	10.38%	12.91%
Saudi Arabia.....	56.07%	56.04%
South Africa.....	18.16%	26.32%
Mexico.....	42.35%	47.44%
Thailand.....	34.75%	26.57%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2021, these differences generally detracted from the Portfolios' relative performance.

DFA International Small Cap Value Portfolio

The DFA International Small Cap Value Portfolio invests in small-cap value stocks in developed ex U.S. markets, with an emphasis on those with higher profitability. Additionally, the Portfolio generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 1,980 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 44.61% for the Portfolio and 37.19% for the MSCI World ex USA Small Cap Index (net dividends), the Portfolio's benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's focus on value stocks contributed positively to performance relative to the style-neutral benchmark.

International Vector Equity Portfolio

The International Vector Equity Portfolio invests in a broadly diversified group of stocks in developed ex U.S. markets, with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The Portfolio's increased exposure to small capitalization and value stocks may be achieved by decreasing the allocation to or excluding the largest high relative price (growth) stocks in developed ex U.S. markets. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 5,000 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 42.24% for the Portfolio and 35.59% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks contributed positively to performance relative to the style-neutral benchmark. The Portfolio's inclusion of and emphasis on stocks with smaller market capitalizations also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks, as small caps outperformed large caps.

International High Relative Profitability Portfolio

The International High Relative Profitability Portfolio invests in developed ex U.S. large-cap stocks with higher profitability. The investment strategy is process driven, emphasizing broad diversification, with increased exposure to stocks with smaller total market capitalizations, lower relative price (value), and higher profitability within the large cap high relative profitability segment of developed ex U.S. markets. As of October 31, 2021, the Portfolio held approximately 550 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 31.85% for the Portfolio and 35.59% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. The Portfolio's focus on stocks with high profitability detracted from performance relative to the benchmark, as high-profitability stocks generally underperformed low profitability stocks for the period.

World ex U.S. Value Portfolio

The World ex U.S. Value Portfolio is designed to capture the returns of value stocks across all market capitalizations in developed ex U.S. and emerging markets. The Portfolio may pursue its

objective by holding direct securities; by purchasing shares of funds managed by Dimensional: the DFA International Value Series, the DFA International Small Cap Value Portfolio, and the Dimensional Emerging Markets Value Fund (the “Underlying Funds”); or by a combination of securities and Underlying Funds. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio, directly and through the Underlying Funds, held approximately 5,690 securities in 44 eligible developed ex U.S. and emerging markets.

For the 12 months ended October 31, 2021, total returns were 45.23% for the Portfolio and 29.66% for the MSCI All Country World ex USA Index (net dividends), the Portfolio’s benchmark. The Underlying Funds’ focus on low relative price (value) stocks contributed positively to performance relative to the style-neutral benchmark, as value stocks outperformed high relative price (growth) stocks globally. With small-caps outperforming large-caps globally for the period, the Underlying Funds’ inclusion of and emphasis on small-cap stocks also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

World ex U.S. Core Equity Portfolio

The World ex U.S. Core Equity Portfolio invests in a broadly diversified group of stocks in developed ex U.S. and emerging markets with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 9,790 securities in 46 eligible developed ex U.S. and emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio’s assets.

For the 12 months ended October 31, 2021, total returns were 35.87% for the Portfolio and 29.66% for the MSCI All Country World ex USA Index (net dividends), the Portfolio’s benchmark. The Portfolio’s greater emphasis on low relative price (value) stocks contributed positively to performance relative to the benchmark, as value stocks outperformed high relative price (growth) stocks in developed ex U.S. and emerging markets. With small-caps outperforming large-caps in developed ex U.S. and emerging markets for the period, the Portfolio’s inclusion of and emphasis on small-cap stocks also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

World Core Equity Portfolio

The World Core Equity Portfolio seeks long-term capital appreciation generally by investing in a combination of mutual funds managed by Dimensional. During the period covered by this report, the Portfolio’s investments included the U.S. Core Equity 1 Portfolio, International Core Equity Portfolio, and Emerging Markets Core Equity Portfolio (collectively, the “Underlying Funds”). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Underlying Funds collectively held more than 14,130 equity securities in 47 eligible developed and emerging markets.

For the 12 months ended October 31, 2021, total returns were 40.75% for the Portfolio and 37.28% for the MSCI All Country World Index (net dividends), the Portfolio’s benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks globally, the Underlying Funds’ greater emphasis on value stocks contributed positively to performance relative to the benchmark. With small-caps outperforming large-caps globally for the period, the Underlying Funds’ inclusion of and emphasis on small-cap stocks also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

Selectively Hedged Global Equity Portfolio

The Selectively Hedged Global Equity Portfolio seeks long-term capital appreciation by investing in a combination of other mutual funds managed by Dimensional. During the period covered by this report, the Portfolio invests in the U.S. Core Equity 2 Portfolio, International Core Equity Portfolio, and Emerging Markets Core Equity Portfolio (the “Underlying Funds”). The Portfolio hedges foreign currency exposure on a selective basis to capture positive forward currency premiums. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Underlying Funds collectively held approximately 14,180 securities in 47 eligible developed and emerging markets.

For the 12 months ended October 31, 2021, total returns were 40.81% for the Portfolio and 37.28% for the MSCI All Country World Index (net dividends), the Portfolio’s benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks globally, the Underlying Funds’ greater emphasis on value stocks contributed positively to performance relative to the benchmark. With small-caps outperforming large-caps globally for the period, the Underlying Funds’ inclusion of and emphasis on small-cap stocks also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks. The Portfolio’s strategy of selectively hedging foreign currency exposure contributed positively to performance relative to the benchmark (which does not hedge currency exposure), as the U.S. dollar generally strengthened against the currencies to which the Portfolio had hedged its exposure.

Emerging Markets Portfolio

The Emerging Markets Portfolio invests in large-cap stocks in emerging markets by purchasing shares of The Emerging Markets Series, a Master Fund managed by Dimensional that invests in such securities. 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 segment of emerging markets. As of October 31, 2021, the Master Fund held approximately 1,720 securities in 24 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Master Fund’s assets.

For the 12 months ended October 31, 2021, total returns were 21.91% for the Portfolio and 16.96% for the MSCI Emerging Markets Index (net dividends), the Portfolio’s benchmark. The Master Fund’s greater emphasis on low relative price (value) stocks contributed positively to performance relative to the benchmark, as value stocks outperformed high relative price (growth) stocks in emerging markets for the period. The Master Fund’s greater allocation to stocks with smaller market capitalizations within the large cap universe also contributed positively to relative performance, as these stocks outperformed their larger counterparts in emerging markets. The Master Fund’s emphasis on stocks with higher profitability also contributed positively to performance relative to the benchmark, as these stocks generally outperformed.

Emerging Markets Small Cap Portfolio

The Emerging Markets Small Cap Portfolio invests in small company stocks in emerging markets by purchasing shares of The Emerging Markets Small Cap Series, a Master Fund managed by Dimensional that invests in such securities. The Master Fund generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Master Fund generally excludes certain companies that with high asset growth. The Master Fund’s investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Master Fund held approximately 4,960 securities in 21

eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2021, total returns were 35.51% for the Portfolio and 16.96% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. With small-cap stocks outperforming large-cap stocks in emerging markets, the Master Fund's inclusion of stocks with smaller market capitalizations contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

Emerging Markets Value Portfolio

The Emerging Markets Value Portfolio invests in value stocks of large and small companies in emerging markets by purchasing shares of the Dimensional Emerging Markets Value Fund, a Master Fund managed by Dimensional that invests in such securities. 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 value segment of emerging markets. As of October 31, 2021, the Master Fund held approximately 3,260 securities in 22 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2021, total returns were 34.91% for the Portfolio's Class R2 shares, 35.24% for the Portfolio's Institutional Class shares, and 16.96% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. The Master Fund's focus on low relative price (value) stocks contributed positively to performance relative to the style-neutral benchmark, as value stocks outperformed high relative price (growth) stocks in emerging markets for the period. With small-cap stocks outperforming large-cap stocks, the Master Fund's inclusion of small-caps also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

Emerging Markets Core Equity Portfolio

The Emerging Markets Core Equity Portfolio invests in a broadly diversified group of stocks in emerging markets, with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 6,340 securities in 24 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 26.19% for the Portfolio and 16.96% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks contributed positively to performance relative to the benchmark. With small-cap stocks outperforming large-cap stocks in emerging markets for the period, the Portfolio's inclusion of and emphasis on small-caps also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

Emerging Markets Targeted Value Portfolio

The Emerging Markets Targeted Value Portfolio invests in value stocks of small- and mid-cap companies in emerging markets. The investment strategy is process driven, emphasizing broad diversification with increased exposure to smaller total market capitalizations, lower relative price

(value) stocks, and higher-profitability stocks within the small- and mid-cap value segment of emerging markets. Additionally, the Portfolio generally excludes certain companies with high asset growth. As of October 31, 2021, the Portfolio held approximately 2,710 securities in 21 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 38.29% for the Portfolio and 16.96% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. The Portfolio's focus on low relative price (value) stocks contributed positively to performance relative to the style-neutral benchmark, as value stocks outperformed high relative price (growth) stocks in emerging markets for the period. With small-cap and mid-cap stocks outperforming large-cap stocks, the Portfolio's focus on small- and mid-cap stocks also contributed positively to relative performance, which is composed primarily of large- and mid-cap stocks.

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

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

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

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2021**EXPENSE TABLES**

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>Large Cap International Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,045.30	0.19%	\$0.98
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.25	0.19%	\$0.97
<u>International Core Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,042.30	0.25%	\$1.29
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.95	0.25%	\$1.28

DISCLOSURE OF FUND EXPENSES
CONTINUED

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>Global Small Company Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,041.60	0.47%	\$2.42
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.84	0.47%	\$2.40
<u>International Small Company Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,045.20	0.46%	\$2.37
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.89	0.46%	\$2.35
<u>Japanese Small Company Portfolio (3)</u>				
Actual Fund Return.....	\$1,000.00	\$1,015.30	0.47%	\$2.39
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.84	0.47%	\$2.40
<u>Asia Pacific Small Company Portfolio (3)</u>				
Actual Fund Return.....	\$1,000.00	\$1,041.00	0.48%	\$2.47
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.79	0.48%	\$2.45
<u>United Kingdom Small Company Portfolio (3)</u>				
Actual Fund Return.....	\$1,000.00	\$1,015.30	0.59%	\$3.00
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.23	0.59%	\$3.01
<u>Continental Small Company Portfolio (3)</u>				
Actual Fund Return.....	\$1,000.00	\$1,057.00	0.47%	\$2.44
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.84	0.47%	\$2.40
<u>DFA International Real Estate Securities Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,037.00	0.27%	\$1.39
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.84	0.27%	\$1.38
<u>DFA Global Real Estate Securities Portfolio (4)</u>				
Actual Fund Return.....	\$1,000.00	\$1,089.30	0.24%	\$1.26
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.00	0.24%	\$1.22
<u>DFA International Small Cap Value Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,040.70	0.53%	\$2.73
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.53	0.53%	\$2.70
<u>International Vector Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,043.00	0.42%	\$2.16
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.09	0.42%	\$2.14
<u>International High Relative Profitability Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,051.40	0.30%	\$1.55
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.69	0.30%	\$1.53

DISCLOSURE OF FUND EXPENSES
CONTINUED

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>World ex U.S. Value Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,037.20	0.44%	\$2.26
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.99	0.44%	\$2.24
<u>World ex U.S. Core Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,023.90	0.32%	\$1.63
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.59	0.32%	\$1.63
<u>World Core Equity Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,055.60	0.28%	\$1.45
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.79	0.28%	\$1.43
<u>Selectively Hedged Global Equity Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,054.70	0.32%	\$1.66
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.59	0.32%	\$1.63
<u>Emerging Markets Portfolio (3)</u>				
Actual Fund Return.....	\$1,000.00	\$ 963.10	0.39%	\$1.93
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.24	0.39%	\$1.99
<u>Emerging Markets Small Cap Portfolio (3)</u>				
Actual Fund Return.....	\$1,000.00	\$1,006.80	0.63%	\$3.19
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.03	0.63%	\$3.21
<u>Emerging Markets Value Portfolio (3)</u>				
Actual Fund Return				
Class R2 Shares.....	\$1,000.00	\$ 998.50	0.74%	\$3.73
Institutional Class Shares.....	\$1,000.00	\$ 999.50	0.49%	\$2.47
Hypothetical 5% Annual Return				
Class R2 Shares.....	\$1,000.00	\$1,021.48	0.74%	\$3.77
Institutional Class Shares.....	\$1,000.00	\$1,022.74	0.49%	\$2.50
<u>Emerging Markets Core Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$ 975.10	0.42%	\$2.09
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.09	0.42%	\$2.14
<u>Emerging Markets Targeted Value Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$ 991.70	0.72%	\$3.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,021.58	0.72%	\$3.67

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

DISCLOSURE OF FUND EXPENSES

CONTINUED

- (2) The Portfolio is a Fund of Funds. The expenses shown reflect the direct expenses of the Fund of Funds and the Fund of Funds' portion of the expenses of its Underlying Funds (Affiliated Investment Companies).
- (3) 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).
- (4) The Portfolio invests directly and indirectly through other funds. The expenses shown reflect the direct expenses of the fund and the fund's portion of the expenses of its Master and/or Underlying Funds (Affiliated Investment Companies).

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-PORT with the SEC on September 24, 2021. 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 Companies are represented in their Disclosures of Portfolio Holdings, which are included elsewhere in the report. Refer to the Schedule of Investments/Summary Schedule of Portfolio Holdings for each of the underlying Affiliated Investment Company's holdings, which reflect the investments by category or country.

FEEDER FUNDS

	<u>Affiliated Investment Companies</u>
Japanese Small Company Portfolio.....	100.0%
Asia Pacific Small Company Portfolio.....	100.0%
United Kingdom Small Company Portfolio.....	100.0%
Continental Small Company Portfolio.....	100.0%
Emerging Markets Portfolio.....	100.0%
Emerging Markets Small Cap Portfolio.....	100.0%
Emerging Markets Value Portfolio.....	100.0%

FUNDS OF FUNDS

	<u>Affiliated Investment Companies</u>
Global Small Company Portfolio.....	100.0%
International Small Company Portfolio.....	100.0%
World ex U.S. Value Portfolio.....	100.0%
World Core Equity Portfolio.....	100.0%
Selectively Hedged Global Equity Portfolio.....	100.0%

DISCLOSURE OF PORTFOLIO HOLDINGS

CONTINUED

INTERNATIONAL EQUITY PORTFOLIOS

Large Cap International Portfolio	
Communication Services.....	5.4%
Consumer Discretionary.....	12.8%
Consumer Staples.....	9.7%
Energy.....	4.7%
Financials.....	16.5%
Health Care.....	10.8%
Industrials.....	16.9%
Information Technology.....	8.6%
Materials.....	9.6%
Real Estate.....	1.6%
Utilities.....	3.4%
	<u>100.0%</u>

International Core Equity Portfolio	
Communication Services.....	5.4%
Consumer Discretionary.....	14.0%
Consumer Staples.....	7.7%
Energy.....	5.1%
Financials.....	15.6%
Health Care.....	7.7%
Industrials.....	19.3%
Information Technology.....	7.7%
Materials.....	11.9%
Real Estate.....	2.4%
Utilities.....	3.2%
	<u>100.0%</u>

DFA International Real Estate Securities Portfolio	
Real Estate.....	<u>100.0%</u>
	<u>100.0%</u>

DFA Global Real Estate Securities Portfolio	
Affiliated Investment Companies....	42.8%
Real Estate.....	57.2%
	<u>100.0%</u>

DFA International Small Cap Value Portfolio	
Communication Services.....	3.0%
Consumer Discretionary.....	13.5%
Consumer Staples.....	4.6%
Energy.....	6.9%
Financials.....	21.8%
Health Care.....	2.5%
Industrials.....	22.9%
Information Technology.....	3.9%
Materials.....	16.0%
Real Estate.....	3.4%
Utilities.....	1.5%
	<u>100.0%</u>

International Vector Equity Portfolio	
Communication Services.....	5.1%
Consumer Discretionary.....	13.1%
Consumer Staples.....	6.5%
Energy.....	5.9%
Financials.....	18.8%
Health Care.....	5.6%
Industrials.....	20.4%
Information Technology.....	7.0%
Materials.....	12.6%
Real Estate.....	2.6%
Utilities.....	2.4%
	<u>100.0%</u>

International High Relative Profitability Portfolio	
Communication Services.....	8.4%
Consumer Discretionary.....	16.6%
Consumer Staples.....	11.2%
Energy.....	2.2%
Financials.....	6.1%
Health Care.....	13.1%
Industrials.....	19.6%
Information Technology.....	10.9%
Materials.....	8.9%
Real Estate.....	0.6%
Utilities.....	2.4%
	<u>100.0%</u>

World ex U.S. Core Equity Portfolio	
Communication Services.....	5.7%
Consumer Discretionary.....	13.4%
Consumer Staples.....	7.4%
Energy.....	5.0%
Financials.....	15.7%
Health Care.....	6.4%
Industrials.....	16.6%
Information Technology.....	11.4%
Materials.....	12.0%
Real Estate.....	3.2%
Utilities.....	3.2%
	<u>100.0%</u>

Emerging Markets Core Equity Portfolio	
Communication Services.....	8.2%
Consumer Discretionary.....	12.5%
Consumer Staples.....	6.1%
Energy.....	5.0%
Financials.....	16.5%
Health Care.....	4.0%
Industrials.....	8.4%
Information Technology.....	20.8%
Materials.....	11.6%
Real Estate.....	3.7%
Utilities.....	3.2%
	<u>100.0%</u>

Emerging Markets Targeted Value Portfolio	
Communication Services.....	3.7%
Consumer Discretionary.....	10.2%
Consumer Staples.....	5.1%
Energy.....	3.2%
Financials.....	17.4%
Health Care.....	4.5%
Industrials.....	16.1%
Information Technology.....	12.9%
Materials.....	16.8%
Real Estate.....	6.9%
Utilities.....	3.2%
	<u>100.0%</u>

LARGE CAP INTERNATIONAL PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (94.7%)			
AUSTRALIA — (5.9%)			
# BHP Group Ltd.....	697,375	\$ 19,154,786	0.3%
Commonwealth Bank of Australia.....	310,658	24,623,436	0.4%
CSL Ltd.....	124,326	28,289,174	0.5%
National Australia Bank Ltd.....	811,247	17,638,112	0.3%
Other Securities.....		278,968,879	4.6%
TOTAL AUSTRALIA.....		368,674,387	6.1%
AUSTRIA — (0.2%)			
Other Securities.....		13,795,690	0.2%
BELGIUM — (0.8%)			
Other Securities.....		53,333,536	0.9%
CANADA — (10.2%)			
Bank of Montreal.....	161,778	17,554,531	0.3%
Canadian National Railway Co.....	142,360	18,919,984	0.3%
Royal Bank of Canada.....	310,579	32,327,720	0.5%
Royal Bank of Canada.....	206,240	21,451,022	0.4%
* Shopify, Inc., Class A.....	12,023	17,634,495	0.3%
# Toronto-Dominion Bank.....	286,785	20,794,780	0.3%
Other Securities.....		506,410,874	8.4%
TOTAL CANADA.....		635,093,406	10.5%
DENMARK — (2.3%)			
Novo Nordisk AS, Class B.....	461,515	50,607,362	0.8%
Other Securities.....		92,833,766	1.6%
TOTAL DENMARK.....		143,441,128	2.4%
FINLAND — (1.2%)			
Other Securities.....		78,570,294	1.3%
FRANCE — (9.2%)			
Air Liquide SA.....	137,694	22,989,071	0.4%
* Airbus SE.....	172,375	22,112,614	0.4%
# BNP Paribas SA.....	263,532	17,640,097	0.3%
# Cie Generale des Etablissements Michelin SCA.....	108,150	17,003,063	0.3%
L'Oreal SA.....	51,173	23,409,331	0.4%
LVMH Moet Hennessy Louis Vuitton SE.....	80,391	63,036,311	1.0%
Sanofi.....	213,213	21,415,989	0.4%
Schneider Electric SE.....	116,541	20,093,775	0.3%
TotalEnergies SE.....	551,438	27,613,230	0.5%
Other Securities.....		338,616,033	5.5%
TOTAL FRANCE.....		573,929,514	9.5%
GERMANY — (6.8%)			
Bayer AG.....	332,314	18,728,437	0.3%
Daimler AG.....	320,152	31,779,061	0.5%
Deutsche Post AG.....	337,563	20,897,505	0.3%
Deutsche Telekom AG.....	1,271,712	23,650,219	0.4%
SAP SE.....	212,517	30,774,818	0.5%

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Siemens AG.....	146,649	\$ 23,842,470	0.4%
Other Securities.....		275,187,107	4.6%
TOTAL GERMANY.....		424,859,617	7.0%
HONG KONG — (2.2%)			
AIA Group Ltd.....	3,249,000	36,411,572	0.6%
Hong Kong Exchanges & Clearing Ltd.....	349,451	21,051,524	0.4%
Other Securities.....		79,524,888	1.3%
TOTAL HONG KONG.....		136,987,984	2.3%
IRELAND — (0.6%)			
Other Securities.....		38,275,588	0.6%
ISRAEL — (0.6%)			
Other Securities.....		37,231,801	0.6%
ITALY — (2.0%)			
Enel SpA.....	2,271,536	19,016,805	0.3%
Other Securities.....		105,047,911	1.8%
TOTAL ITALY.....		124,064,716	2.1%
JAPAN — (21.0%)			
Hitachi Ltd.....	297,615	17,149,927	0.3%
KDDI Corp.....	742,300	22,699,521	0.4%
Keyence Corp.....	32,004	19,318,086	0.3%
Recruit Holdings Co. Ltd.....	356,200	23,694,067	0.4%
SoftBank Group Corp.....	428,176	23,180,319	0.4%
Sony Group Corp.....	367,700	42,578,294	0.7%
Tokyo Electron Ltd.....	43,700	20,365,638	0.4%
Toyota Motor Corp.....	2,420,615	42,709,706	0.7%
Other Securities.....		1,100,287,924	18.2%
TOTAL JAPAN.....		1,311,983,482	21.8%
NETHERLANDS — (4.4%)			
ASML Holding NV.....	30,871	25,094,815	0.4%
ASML Holding NV.....	74,552	60,601,830	1.0%
Koninklijke Ahold Delhaize NV.....	678,021	22,057,687	0.4%
Stellantis NV.....	850,830	16,988,474	0.3%
Other Securities.....		150,780,777	2.5%
TOTAL NETHERLANDS.....		275,523,583	4.6%
NEW ZEALAND — (0.4%)			
Other Securities.....		22,492,321	0.4%
NORWAY — (0.7%)			
Other Securities.....		46,171,001	0.8%
PORTUGAL — (0.2%)			
Other Securities.....		12,070,216	0.2%
SINGAPORE — (0.8%)			
Other Securities.....		48,200,489	0.8%

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets†</u>
SPAIN — (2.0%)			
Iberdrola SA.....	2,078,325	\$ 24,564,084	0.4%
Other Securities.....		100,642,846	1.7%
TOTAL SPAIN.....		125,206,930	2.1%
SWEDEN — (3.4%)			
Other Securities.....		213,759,707	3.5%
SWITZERLAND — (7.6%)			
Nestle SA.....	835,482	110,206,070	1.8%
Novartis AG.....	422,743	34,966,216	0.6%
Roche Holding AG.....	8,668	3,728,306	0.1%
Roche Holding AG.....	205,381	79,563,359	1.3%
Other Securities.....		244,093,241	4.0%
TOTAL SWITZERLAND.....		472,557,192	7.8%
UNITED KINGDOM — (12.2%)			
AstraZeneca PLC, Sponsored ADR.....	505,883	31,556,982	0.5%
BP PLC, Sponsored ADR.....	637,244	18,346,269	0.3%
Diageo PLC, Sponsored ADR.....	105,239	21,013,071	0.4%
Royal Dutch Shell PLC, Sponsored ADR, Class B.....	918,709	42,113,621	0.7%
Unilever PLC, Sponsored ADR.....	450,191	24,121,234	0.4%
Other Securities.....		623,554,407	10.3%
TOTAL UNITED KINGDOM.....		760,705,584	12.6%
UNITED STATES — (0.0%)			
Other Securities.....		292,740	0.0%
TOTAL COMMON STOCKS.....		5,917,220,906	98.1%
PREFERRED STOCKS — (0.5%)			
GERMANY — (0.5%)			
Other Securities.....		32,731,659	0.5%
TOTAL INVESTMENT SECURITIES (Cost \$3,905,702,782).....		5,949,952,565	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (4.8%)			
@§ The DFA Short Term Investment Fund.....	26,026,332	301,124,657	5.0%
TOTAL INVESTMENTS—(100.0%) (Cost \$4,206,796,383).....		\$6,251,077,222	103.6%

As of October 31, 2021, Large Cap International 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.....	229	12/17/21	\$51,002,305	\$52,635,650	\$1,633,345
Total Futures Contracts.....			<u>\$51,002,305</u>	<u>\$52,635,650</u>	<u>\$1,633,345</u>

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 3,641,424	\$ 365,032,963	—	\$ 368,674,387
Austria.....	—	13,795,690	—	13,795,690
Belgium.....	—	53,333,536	—	53,333,536
Canada.....	632,493,032	2,600,374	—	635,093,406
Denmark.....	5,020,496	138,420,632	—	143,441,128
Finland.....	79,111	78,491,183	—	78,570,294
France.....	3,422,750	570,506,764	—	573,929,514
Germany.....	14,497,008	410,362,609	—	424,859,617
Hong Kong.....	369,693	136,618,291	—	136,987,984
Ireland.....	11,995,930	26,279,658	—	38,275,588
Israel.....	6,778,941	30,452,860	—	37,231,801
Italy.....	2,313,854	121,750,862	—	124,064,716
Japan.....	19,253,418	1,292,730,064	—	1,311,983,482
Netherlands.....	79,527,665	195,995,918	—	275,523,583
New Zealand.....	—	22,492,321	—	22,492,321
Norway.....	89,985	46,081,016	—	46,171,001
Portugal.....	—	12,070,216	—	12,070,216
Singapore.....	1,156,488	47,044,001	—	48,200,489
Spain.....	5,033,888	120,173,042	—	125,206,930
Sweden.....	—	213,759,707	—	213,759,707
Switzerland.....	37,734,810	434,822,382	—	472,557,192
United Kingdom.....	226,190,003	534,515,581	—	760,705,584
United States.....	292,740	—	—	292,740
Preferred Stocks				
Germany.....	—	32,731,659	—	32,731,659
Securities Lending Collateral.....	—	301,124,657	—	301,124,657
Futures Contracts**.....	1,633,345	—	—	1,633,345
TOTAL.....	\$1,051,524,581	\$5,201,185,986	—	\$6,252,710,567

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

See accompanying Notes to Financial Statements.

INTERNATIONAL CORE EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (94.9%)			
AUSTRALIA — (6.0%)			
# BHP Group Ltd.....	4,074,214	\$ 111,906,362	0.3%
Commonwealth Bank of Australia.....	931,529	73,835,033	0.2%
CSL Ltd.....	345,823	78,688,665	0.2%
Other Securities.....		<u>1,896,076,660</u>	<u>5.5%</u>
TOTAL AUSTRALIA.....		<u>2,160,506,720</u>	<u>6.2%</u>
AUSTRIA — (0.5%)			
Other Securities.....		<u>194,447,574</u>	<u>0.6%</u>
BELGIUM — (1.1%)			
Other Securities.....		<u>386,927,579</u>	<u>1.1%</u>
CANADA — (10.3%)			
Bank of Montreal.....	931,374	101,063,393	0.3%
Canadian Natural Resources Ltd.....	3,046,549	129,508,798	0.4%
National Bank of Canada.....	950,404	78,683,253	0.2%
# Royal Bank of Canada.....	886,501	92,274,611	0.3%
Royal Bank of Canada.....	1,145,629	119,156,872	0.4%
Other Securities.....		<u>3,146,620,950</u>	<u>9.0%</u>
TOTAL CANADA.....		<u>3,667,307,877</u>	<u>10.6%</u>
CHINA — (0.0%)			
Other Securities.....		<u>2,457,607</u>	<u>0.0%</u>
DENMARK — (2.2%)			
Novo Nordisk AS, Class B.....	891,477	97,754,784	0.3%
Novo Nordisk AS, Sponsored ADR.....	595,283	65,558,517	0.2%
Other Securities.....		<u>642,917,309</u>	<u>1.8%</u>
TOTAL DENMARK.....		<u>806,230,610</u>	<u>2.3%</u>
FINLAND — (1.6%)			
Other Securities.....		<u>578,977,510</u>	<u>1.7%</u>
FRANCE — (7.6%)			
Air Liquide SA.....	519,420	86,721,161	0.3%
Cie de Saint-Gobain.....	974,295	67,238,565	0.2%
# Cie Generale des Etablissements Michelin SCA.....	571,661	89,875,074	0.3%
LVMH Moet Hennessy Louis Vuitton SE.....	248,440	194,807,144	0.6%
# Orange SA.....	7,330,798	79,941,979	0.2%
Teleperformance.....	179,034	74,784,588	0.2%
TotalEnergies SE.....	1,973,714	98,833,628	0.3%
Other Securities.....		<u>2,022,503,162</u>	<u>5.7%</u>
TOTAL FRANCE.....		<u>2,714,705,301</u>	<u>7.8%</u>
GERMANY — (6.4%)			
Allianz SE.....	276,267	64,152,055	0.2%
Bayer AG.....	1,277,637	72,004,622	0.2%
Bayerische Motoren Werke AG.....	951,135	96,098,876	0.3%
Daimler AG.....	1,688,994	167,653,626	0.5%
Deutsche Telekom AG.....	5,639,652	104,881,456	0.3%

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Other Securities.....		\$1,774,833,658	5.1%
TOTAL GERMANY.....		<u>2,279,624,293</u>	<u>6.6%</u>
HONG KONG — (2.2%)			
AIA Group Ltd.....	10,843,200	121,519,838	0.4%
Other Securities.....		<u>677,631,236</u>	<u>1.9%</u>
TOTAL HONG KONG.....		<u>799,151,074</u>	<u>2.3%</u>
IRELAND — (0.8%)			
Kingspan Group PLC.....	602,633	69,378,104	0.2%
Other Securities.....		<u>213,112,214</u>	<u>0.6%</u>
TOTAL IRELAND.....		<u>282,490,318</u>	<u>0.8%</u>
ISRAEL — (0.9%)			
Other Securities.....		<u>309,186,961</u>	<u>0.9%</u>
ITALY — (2.5%)			
Other Securities.....		<u>882,981,445</u>	<u>2.6%</u>
JAPAN — (21.5%)			
Hitachi Ltd.....	1,314,685	75,758,117	0.2%
KDDI Corp.....	2,741,900	83,847,255	0.3%
Recruit Holdings Co. Ltd.....	1,002,100	66,658,688	0.2%
SoftBank Group Corp.....	2,487,563	134,670,077	0.4%
Sony Group Corp.....	1,141,000	132,123,562	0.4%
Takeda Pharmaceutical Co. Ltd.....	2,631,263	73,848,531	0.2%
Toyota Motor Corp.....	12,059,470	212,779,157	0.6%
Other Securities.....		<u>6,889,456,635</u>	<u>19.9%</u>
TOTAL JAPAN.....		<u>7,669,142,022</u>	<u>22.2%</u>
NETHERLANDS — (4.0%)			
ASM International NV.....	168,914	76,447,873	0.2%
ASML Holding NV.....	127,591	103,718,671	0.3%
ASML Holding NV.....	182,526	148,371,735	0.4%
Koninklijke Ahold Delhaize NV.....	3,630,618	118,112,911	0.4%
Stellantis NV.....	5,527,990	110,377,040	0.3%
Other Securities.....		<u>861,900,774</u>	<u>2.5%</u>
TOTAL NETHERLANDS.....		<u>1,418,929,004</u>	<u>4.1%</u>
NEW ZEALAND — (0.5%)			
Other Securities.....		<u>171,395,575</u>	<u>0.5%</u>
NORWAY — (0.9%)			
Other Securities.....		<u>339,507,956</u>	<u>1.0%</u>
PORTUGAL — (0.2%)			
Other Securities.....		<u>83,459,275</u>	<u>0.3%</u>
SINGAPORE — (0.8%)			
Other Securities.....		<u>286,151,766</u>	<u>0.8%</u>

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SPAIN — (1.9%)			
Iberdrola SA.....	8,431,582	\$ 99,654,363	0.3%
Other Securities.....		569,227,515	1.6%
TOTAL SPAIN.....		668,881,878	1.9%
SWEDEN — (3.5%)			
Volvo AB, Class B.....	2,990,796	69,742,821	0.2%
Other Securities.....		1,171,765,002	3.4%
TOTAL SWEDEN.....		1,241,507,823	3.6%
SWITZERLAND — (6.9%)			
Nestle SA.....	2,748,677	362,570,217	1.1%
Novartis AG, Sponsored ADR.....	953,193	78,886,253	0.2%
Roche Holding AG.....	634,350	245,743,359	0.7%
Sika AG.....	223,952	75,870,373	0.2%
Other Securities.....		1,701,728,084	4.9%
TOTAL SWITZERLAND.....		2,464,798,286	7.1%
UNITED KINGDOM — (12.6%)			
Ashtead Group PLC.....	958,609	80,341,144	0.2%
AstraZeneca PLC, Sponsored ADR.....	1,444,584	90,113,150	0.3%
BP PLC, Sponsored ADR.....	3,664,680	105,506,137	0.3%
HSBC Holdings PLC, Sponsored ADR.....	3,036,261	91,300,368	0.3%
Rio Tinto PLC, Sponsored ADR.....	1,793,636	113,483,350	0.3%
Royal Dutch Shell PLC, Sponsored ADR, Class B.....	3,096,174	141,928,616	0.4%
Vodafone Group PLC.....	49,455,687	72,890,318	0.2%
Other Securities.....		3,816,782,436	11.0%
TOTAL UNITED KINGDOM.....		4,512,345,519	13.0%
UNITED STATES — (0.0%)			
Other Securities.....		6,492,442	0.0%
TOTAL COMMON STOCKS.....		33,927,606,415	98.0%
PREFERRED STOCKS — (0.6%)			
AUSTRALIA — (0.0%)			
Other Security.....		28,885	0.0%
GERMANY — (0.6%)			
Volkswagen AG.....	363,964	81,684,955	0.3%
Other Securities.....		132,503,943	0.3%
TOTAL GERMANY.....		214,188,898	0.6%
TOTAL PREFERRED STOCKS.....		214,217,783	0.6%
RIGHTS/WARRANTS — (0.0%)			
AUSTRIA — (0.0%)			
Other Securities.....		7,891	0.0%
CANADA — (0.0%)			
Other Securities.....		757,963	0.0%

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HONG KONG — (0.0%)			
Other Security.....		\$ 566	0.0%
NEW ZEALAND — (0.0%)			
Other Security.....		3,862	0.0%
SPAIN — (0.0%)			
Other Security.....		613,459	0.0%
TOTAL RIGHTS/WARRANTS.....		1,383,741	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$24,808,815,099).....		34,143,207,939	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (4.5%)			
@§ The DFA Short Term Investment Fund.....	137,857,195	1,595,007,746	4.6%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$26,403,662,509).....		\$35,738,215,685	103.2%

As of October 31, 2021, International Core 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.....	1,302	12/17/21	\$290,261,986	\$299,264,700	\$9,002,714
Total Futures Contracts.....			<u>\$290,261,986</u>	<u>\$299,264,700</u>	<u>\$9,002,714</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 46,638,769	\$ 2,113,867,699	\$ 252	\$ 2,160,506,720
Austria.....	73,164	194,374,410	—	194,447,574
Belgium.....	9,610,059	377,317,520	—	386,927,579
Canada.....	3,658,586,313	8,721,564	—	3,667,307,877
China.....	—	2,457,607	—	2,457,607
Denmark.....	65,558,517	740,672,093	—	806,230,610
Finland.....	5,717,227	573,260,283	—	578,977,510
France.....	40,903,587	2,673,775,577	26,137	2,714,705,301
Germany.....	58,770,155	2,220,854,138	—	2,279,624,293
Hong Kong.....	515,573	798,067,272	568,229	799,151,074
Ireland.....	50,884,763	231,605,555	—	282,490,318
Israel.....	35,296,542	273,890,419	—	309,186,961
Italy.....	20,609,882	862,371,563	—	882,981,445
Japan.....	155,933,205	7,513,208,817	—	7,669,142,022
Netherlands.....	227,661,850	1,191,267,154	—	1,418,929,004
New Zealand.....	239,560	171,156,015	—	171,395,575
Norway.....	14,691,274	324,816,682	—	339,507,956

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Portugal.....	\$ 409,650	\$ 83,049,625	—	\$ 83,459,275
Singapore.....	4,041,299	281,571,751	\$ 538,716	286,151,766
Spain.....	8,871,267	660,010,611	—	668,881,878
Sweden.....	2,091,261	1,239,416,562	—	1,241,507,823
Switzerland.....	137,578,979	2,327,219,307	—	2,464,798,286
United Kingdom.....	860,422,845	3,651,922,648	26	4,512,345,519
United States.....	5,590,831	901,611	—	6,492,442
Preferred Stocks				
Australia.....	—	28,885	—	28,885
Germany.....	—	214,188,898	—	214,188,898
Rights/Warrants				
Austria.....	—	7,891	—	7,891
Canada.....	—	757,963	—	757,963
Hong Kong.....	—	566	—	566
New Zealand.....	—	3,862	—	3,862
Spain.....	—	613,459	—	613,459
Securities Lending Collateral.....	—	1,595,007,746	—	1,595,007,746
Futures Contracts**.....	9,002,714	—	—	9,002,714
TOTAL.....	\$5,419,699,286	\$30,326,385,753	\$1,133,360[^]	\$35,747,218,399

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

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

See accompanying Notes to Financial Statements.

GLOBAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Small Cap Portfolio of		
DFA Investment Dimensions Group Inc.....	1,204,052	\$58,396,527
Investment in The Emerging Markets Small Cap Series of		
The DFA Investment Trust Company.....		12,011,785
Investment in The Continental Small Company Series of		
The DFA Investment Trust Company.....		11,897,087
Investment in The Japanese Small Company Series of		
The DFA Investment Trust Company.....		6,406,413
Investment in The United Kingdom Small Company Series of		
The DFA Investment Trust Company.....		4,054,102
Investment in The Asia Pacific Small Company Series of		
The DFA Investment Trust Company.....		3,177,403
Investment in The Canadian Small Company Series of		
The DFA Investment Trust Company.....		<u>3,127,151</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$78,885,692).....		<u>\$99,070,468</u>

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

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Affiliated Investment Companies.....	\$99,070,468	—	—	\$99,070,468
TOTAL.....	<u>\$99,070,468</u>	<u>—</u>	<u>—</u>	<u>\$99,070,468</u>

See accompanying Notes to Financial Statements.

INTERNATIONAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.3%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$ 5,658,750,566
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	3,029,775,727
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	1,849,071,649
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....	1,438,166,259
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....	1,405,629,159
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$13,381,393,360</u>
	<u>Shares</u>
TEMPORARY CASH INVESTMENTS — (0.7%)	
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$89,678,174).....	89,678,174
TOTAL INVESTMENTS — (100.0%) (Cost \$10,315,829,273).....	<u>\$13,471,071,534</u>

As of October 31, 2021, International Small 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.....	376	12/17/21	\$84,282,399	\$86,423,600	\$2,141,201
Total Futures Contracts.....			<u>\$84,282,399</u>	<u>\$86,423,600</u>	<u>\$2,141,201</u>

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

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Affiliated Investment Companies.....	\$13,381,393,360	—	—	\$13,381,393,360
Temporary Cash Investments.....	89,678,174	—	—	89,678,174
Futures Contracts**.....	2,141,201	—	—	2,141,201
TOTAL.....	<u>\$13,473,212,735</u>	<u>—</u>	<u>—</u>	<u>\$13,473,212,735</u>

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

See accompanying Notes to Financial Statements.

JAPANESE SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	<u>\$379,961,001</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$379,961,001</u></u>

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

See accompanying Notes to Financial Statements.

ASIA PACIFIC SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Asia Pacific Small Company Series of	
The DFA Investment Trust Company.....	<u>\$381,648,225</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$381,648,225</u></u>

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

See accompanying Notes to Financial Statements.

UNITED KINGDOM SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS
October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	<u>\$44,159,149</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$44,159,149</u></u>

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

See accompanying Notes to Financial Statements.

CONTINENTAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Continental Small Company Series of	
The DFA Investment Trust Company.....	<u>\$868,047,933</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$868,047,933</u></u>

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

See accompanying Notes to Financial Statements.

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.0%)			
AUSTRALIA — (19.6%)			
Charter Hall Group.....	5,103,518	\$ 66,957,724	1.1%
Dexus.....	11,937,669	97,922,093	1.6%
Goodman Group.....	18,809,830	311,432,106	5.2%
GPT Group.....	21,254,256	82,977,593	1.4%
†† GPT Group.....	38,018,670	134,418	0.0%
Mirvac Group.....	43,745,807	93,360,751	1.6%
Scentre Group.....	57,493,866	131,136,895	2.2%
Stockland.....	26,479,587	91,273,558	1.5%
Vicinity Centres.....	42,897,822	56,023,859	0.9%
Other Securities.....		287,438,324	4.8%
TOTAL AUSTRALIA.....		1,218,657,321	20.3%
BELGIUM — (3.9%)			
Aedifica SA.....	389,502	51,940,122	0.9%
Cofinimmo SA.....	314,243	50,698,042	0.8%
Warehouses De Pauw CVA.....	1,524,898	69,438,532	1.2%
Other Securities.....		71,261,415	1.2%
TOTAL BELGIUM.....		243,338,111	4.1%
CANADA — (5.8%)			
# Canadian Apartment Properties REIT.....	923,055	45,071,278	0.8%
Other Securities.....		311,548,139	5.1%
TOTAL CANADA.....		356,619,417	5.9%
CHINA — (0.2%)			
Other Securities.....		10,098,158	0.2%
FRANCE — (3.7%)			
Covivio.....	557,125	48,254,803	0.8%
Gecina SA.....	491,633	68,798,473	1.2%
Klepierre SA.....	2,234,429	53,193,397	0.9%
Other Securities.....		59,983,959	0.9%
TOTAL FRANCE.....		230,230,632	3.8%
GERMANY — (0.7%)			
Other Securities.....		44,088,240	0.7%
HONG KONG — (4.1%)			
Link REIT.....	23,247,323	205,958,230	3.5%
Other Securities.....		46,113,463	0.7%
TOTAL HONG KONG.....		252,071,693	4.2%
IRELAND — (0.4%)			
Other Securities.....		23,157,845	0.4%
ITALY — (0.1%)			
Other Securities.....		5,351,126	0.1%
JAPAN — (24.0%)			
Activia Properties, Inc.....	7,779	31,891,349	0.5%

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
JAPAN — (Continued)			
Advance Residence Investment Corp.....	14,540	\$ 47,788,683	0.8%
# Daiwa House REIT Investment Corp.....	23,517	67,485,151	1.1%
GLP J-Reit.....	47,682	77,776,065	1.3%
Industrial & Infrastructure Fund Investment Corp.....	21,064	38,621,832	0.6%
Japan Hotel REIT Investment Corp.....	52,128	31,480,545	0.5%
Japan Metropolitan Fund Invest.....	78,535	72,135,891	1.2%
Japan Prime Realty Investment Corp.....	9,165	33,616,379	0.6%
Japan Real Estate Investment Corp.....	14,050	86,115,725	1.4%
Nippon Building Fund, Inc.....	16,723	108,648,387	1.8%
Nippon Prologis REIT, Inc.....	23,171	77,391,924	1.3%
Nomura Real Estate Master Fund, Inc.....	47,837	71,634,291	1.2%
Orix JREIT, Inc.....	29,058	48,210,264	0.8%
# Sekisui House Reit, Inc.....	46,502	35,155,170	0.6%
United Urban Investment Corp.....	33,229	41,421,902	0.7%
Other Securities.....		617,628,524	10.4%
TOTAL JAPAN.....		1,487,002,082	24.8%
MALAYSIA — (0.4%)			
Other Securities.....		27,388,672	0.5%
MEXICO — (1.3%)			
Fibra Uno Administracion SA de CV.....	33,788,024	33,610,780	0.6%
Other Securities.....		49,038,844	0.8%
TOTAL MEXICO.....		82,649,624	1.4%
NETHERLANDS — (2.4%)			
* Unibail-Rodamco-Westfield (BFYM460).....	1,117,588	79,801,027	1.3%
Other Securities.....		68,911,523	1.2%
TOTAL NETHERLANDS.....		148,712,550	2.5%
NEW ZEALAND — (1.4%)			
Other Securities.....		85,320,715	1.4%
SINGAPORE — (9.4%)			
Ascendas Real Estate Investment Trust.....	36,985,780	84,713,371	1.4%
Capitaland Integrated Commercial Trust.....	52,713,611	83,944,071	1.4%
Frasers Logistics & Commercial Trust.....	28,518,533	32,112,798	0.5%
# Mapletree Commercial Trust.....	23,802,806	38,501,573	0.7%
# Mapletree Industrial Trust.....	21,528,890	43,948,391	0.7%
Mapletree Logistics Trust.....	33,641,897	50,447,153	0.9%
Other Securities.....		252,147,248	4.2%
TOTAL SINGAPORE.....		585,814,605	9.8%
SOUTH AFRICA — (1.6%)			
Other Securities.....		99,204,219	1.7%
SPAIN — (1.3%)			
Inmobiliaria Colonial Socimi SA.....	3,238,453	31,490,561	0.5%
Merlin Properties Socimi SA.....	4,130,353	44,730,390	0.8%
Other Security.....		6,047,686	0.1%
TOTAL SPAIN.....		82,268,637	1.4%

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
TAIWAN — (0.3%)			
Other Securities.....		\$ 16,362,370	0.3%
TURKEY — (0.2%)			
Other Securities.....		14,687,885	0.2%
UNITED KINGDOM — (14.2%)			
Big Yellow Group PLC.....	1,977,824	39,989,352	0.7%
British Land Co. PLC.....	9,943,872	67,140,760	1.1%
Derwent London PLC.....	1,186,768	54,894,880	0.9%
Land Securities Group PLC.....	7,899,894	74,215,378	1.2%
LondonMetric Property PLC.....	10,440,495	37,340,880	0.6%
Safestore Holdings PLC.....	2,716,328	44,652,930	0.7%
Segro PLC.....	13,385,069	236,574,996	4.0%
Tritax Big Box REIT PLC.....	20,179,674	62,101,613	1.0%
UNITE Group PLC.....	3,594,188	53,664,055	0.9%
Other Securities.....		213,644,130	3.7%
TOTAL UNITED KINGDOM.....		884,218,974	14.8%
TOTAL COMMON STOCKS.....		5,897,242,876	98.5%
RIGHTS/WARRANTS — (0.0%)			
UNITED KINGDOM — (0.0%)			
Other Security.....		79	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$5,055,209,691).....		5,897,242,955	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (5.0%)			
@§ The DFA Short Term Investment Fund.....	26,840,639	310,546,189	5.2%
TOTAL INVESTMENTS—(100.0%) (Cost \$5,365,727,338).....		\$6,207,789,144	103.7%

As of October 31, 2021, DFA International 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.....	181	12/17/21	\$40,192,987	\$41,602,850	\$1,409,863
Total Futures Contracts.....			<u>\$40,192,987</u>	<u>\$41,602,850</u>	<u>\$1,409,863</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 545,228	\$1,217,977,675	\$ 134,418	\$1,218,657,321
Belgium.....	—	243,338,111	—	243,338,111
Canada.....	356,619,417	—	—	356,619,417
China.....	—	10,098,158	—	10,098,158
France.....	—	230,230,632	—	230,230,632
Germany.....	—	44,088,240	—	44,088,240
Hong Kong.....	—	252,071,693	—	252,071,693
Ireland.....	—	23,157,845	—	23,157,845
Italy.....	—	5,351,126	—	5,351,126
Japan.....	—	1,487,002,082	—	1,487,002,082
Malaysia.....	—	27,388,672	—	27,388,672
Mexico.....	82,649,624	—	—	82,649,624
Netherlands.....	15,109,381	133,603,169	—	148,712,550
New Zealand.....	—	85,320,715	—	85,320,715
Singapore.....	—	585,814,605	—	585,814,605
South Africa.....	—	99,204,219	—	99,204,219
Spain.....	—	82,268,637	—	82,268,637
Taiwan.....	—	16,362,370	—	16,362,370
Turkey.....	—	14,687,885	—	14,687,885
United Kingdom.....	—	884,218,974	—	884,218,974
Rights/Warrants				
United Kingdom.....	—	79	—	79
Securities Lending Collateral.....	—	310,546,189	—	310,546,189
Futures Contracts**.....	1,409,863	—	—	1,409,863
TOTAL.....	\$456,333,513	\$5,752,731,076	\$134,418[^]	\$6,209,199,007

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

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

See accompanying Notes to Financial Statements.

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (56.0%)			
UNITED STATES — (56.0%)			
Alexandria Real Estate Equities, Inc.....	588,622	\$ 120,161,295	1.1%
American Campus Communities, Inc.....	578,584	31,081,533	0.3%
American Homes 4 Rent, Class A.....	1,198,179	48,646,084	0.5%
American Tower Corp.....	1,814,073	511,514,164	4.9%
Apartment Income REIT Corp.....	646,305	34,648,414	0.3%
# AvalonBay Communities, Inc.....	595,358	140,909,331	1.3%
# Boston Properties, Inc.....	631,669	71,782,865	0.7%
Camden Property Trust.....	416,002	67,849,926	0.6%
Crown Castle International Corp.....	1,756,044	316,614,733	3.0%
CubeSmart.....	842,810	46,362,978	0.4%
CyrusOne, Inc.....	516,104	42,330,850	0.4%
Digital Realty Trust, Inc.....	1,067,765	168,503,963	1.6%
Duke Realty Corp.....	1,595,075	89,707,018	0.9%
EastGroup Properties, Inc.....	168,150	33,256,707	0.3%
Equinix, Inc.....	362,611	303,530,790	2.9%
Equity LifeStyle Properties, Inc.....	725,843	61,340,992	0.6%
Equity Residential.....	1,590,294	137,401,402	1.3%
# Essex Property Trust, Inc.....	277,372	94,287,064	0.9%
Extra Space Storage, Inc.....	562,241	110,969,506	1.1%
Federal Realty Investment Trust.....	306,103	36,839,496	0.4%
# First Industrial Realty Trust, Inc.....	541,190	31,513,494	0.3%
Gaming & Leisure Properties, Inc.....	925,101	44,858,148	0.4%
Healthcare Trust of America, Inc., Class A.....	916,797	30,611,852	0.3%
Healthpeak Properties, Inc.....	2,298,884	81,633,371	0.8%
* Host Hotels & Resorts, Inc.....	2,961,527	49,842,499	0.5%
Invitation Homes, Inc.....	2,420,656	99,852,054	0.9%
# Iron Mountain, Inc.....	1,203,218	54,914,870	0.5%
Kimco Realty Corp.....	2,552,009	57,675,411	0.5%
Lamar Advertising Co., Class A.....	362,565	41,042,358	0.4%
Life Storage, Inc.....	325,915	43,610,619	0.4%
Medical Properties Trust, Inc.....	2,423,399	51,691,101	0.5%
Mid-America Apartment Communities, Inc.....	488,169	99,688,894	0.9%
National Retail Properties, Inc.....	734,753	33,328,396	0.3%
Prologis, Inc.....	3,087,440	447,555,242	4.2%
Public Storage.....	665,891	221,195,672	2.1%
# Realty Income Corp.....	1,593,474	113,821,848	1.1%
Regency Centers Corp.....	710,556	50,030,220	0.5%
Rexford Industrial Realty, Inc.....	594,593	39,956,650	0.4%
SBA Communications Corp.....	465,813	160,859,203	1.5%
Simon Property Group, Inc.....	1,393,026	204,189,751	1.9%
# STORE Capital Corp.....	1,063,612	36,513,800	0.3%
Sun Communities, Inc.....	469,155	91,944,997	0.9%
UDR, Inc.....	1,265,344	70,264,552	0.7%
Ventas, Inc.....	1,657,835	88,478,673	0.8%
VEREIT, Inc.....	967,276	48,653,993	0.5%
# VICI Properties, Inc.....	1,061,807	31,164,036	0.3%
# Welltower, Inc.....	1,786,156	143,606,942	1.4%
WP Carey, Inc.....	761,497	58,719,034	0.6%
Other Securities.....		1,025,814,639	9.7%
TOTAL UNITED STATES.....		6,020,771,430	57.1%
TOTAL COMMON STOCKS.....		6,020,771,430	57.1%

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
PREFERRED STOCKS — (0.0%)			
UNITED STATES — (0.0%)			
Other Security.....		\$1,327,734	0.0%
		<u>Value†</u>	
AFFILIATED INVESTMENT COMPANIES — (42.0%)			
* DFA International Real Estate Securities Portfolio of			
DFA Investment Dimensions Group, Inc.....	727,520,729	3,666,704,472	34.8%
DFA Real Estate Securities Portfolio of DFA Investment			
Dimensions Group, Inc.....	17,169,966	<u>839,611,357</u>	<u>8.0%</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT			
COMPANIES.....		<u>4,506,315,829</u>	<u>42.8%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$7,986,961,434).....		<u>10,528,414,993</u>	
SECURITIES LENDING COLLATERAL — (2.0%)			
@§ The DFA Short Term Investment Fund.....	18,759,320	<u>217,045,336</u>	<u>2.1%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$8,203,997,508).....		<u>\$10,745,460,329</u>	<u>102.0%</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
United States.....	\$ 6,020,722,361	\$ 49,069	—	\$ 6,020,771,430
Preferred Stocks				
United States.....	1,327,734	—	—	1,327,734
Affiliated Investment Companies.....	4,506,315,829	—	—	4,506,315,829
Securities Lending Collateral.....	—	217,045,336	—	217,045,336
TOTAL.....	<u>\$10,528,365,924</u>	<u>\$217,094,405</u>	<u>—</u>	<u>\$10,745,460,329</u>

See accompanying Notes to Financial Statements.

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.8%)			
AUSTRALIA — (7.8%)			
# Bank of Queensland Ltd.....	8,692,277	\$ 57,872,526	0.5%
Downer EDI Ltd.....	10,150,069	48,529,011	0.4%
# IGO Ltd.....	11,106,754	81,332,717	0.6%
OZ Minerals Ltd.....	3,084,453	58,672,023	0.5%
Other Securities.....		759,692,150	5.9%
TOTAL AUSTRALIA.....		<u>1,006,098,427</u>	<u>7.9%</u>
AUSTRIA — (1.0%)			
Other Securities.....		<u>127,262,202</u>	<u>1.0%</u>
BELGIUM — (1.8%)			
Ackermans & van Haaren NV.....	331,435	56,995,531	0.4%
D'ieteren Group.....	304,704	52,538,365	0.4%
Other Securities.....		129,199,361	1.1%
TOTAL BELGIUM.....		<u>238,733,257</u>	<u>1.9%</u>
CANADA — (10.9%)			
# Alamos Gold, Inc., Class A.....	7,320,411	54,299,752	0.4%
ARC Resources Ltd.....	5,961,374	57,176,393	0.5%
# Canadian Western Bank.....	1,903,542	60,893,041	0.5%
* Home Capital Group, Inc., Class B.....	1,308,749	42,468,778	0.3%
Linamar Corp.....	947,126	52,093,461	0.4%
#* MEG Energy Corp.....	5,060,206	45,343,960	0.4%
Tourmaline Oil Corp.....	1,682,234	60,800,199	0.5%
TransAlta Corp.....	4,562,378	51,168,234	0.4%
# Whitecap Resources, Inc.....	6,857,444	41,169,043	0.3%
# Yamana Gold, Inc.....	12,036,191	47,265,585	0.4%
Other Securities.....		902,483,007	7.0%
TOTAL CANADA.....		<u>1,415,161,453</u>	<u>11.1%</u>
CHINA — (0.0%)			
Other Securities.....		<u>806,719</u>	<u>0.0%</u>
DENMARK — (2.5%)			
* Jyske Bank AS.....	1,162,241	56,702,266	0.4%
Sydbank AS.....	1,555,575	53,457,498	0.4%
Other Securities.....		211,307,402	1.7%
TOTAL DENMARK.....		<u>321,467,166</u>	<u>2.5%</u>
FINLAND — (2.2%)			
Cargotec Oyj, Class B.....	846,300	43,825,174	0.4%
Konecranes Oyj, Class A.....	1,038,552	43,198,178	0.3%
Other Securities.....		202,439,039	1.6%
TOTAL FINLAND.....		<u>289,462,391</u>	<u>2.3%</u>
FRANCE — (4.1%)			
* Elis SA.....	3,022,710	57,393,983	0.5%
Rexel SA.....	2,914,413	57,927,440	0.5%

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
FRANCE — (Continued)			
Other Securities.....		\$ 412,053,956	3.1%
TOTAL FRANCE.....		527,375,379	4.1%
GERMANY — (6.6%)			
Aurubis AG.....	1,029,677	88,727,111	0.7%
* Commerzbank AG.....	10,806,353	78,917,487	0.6%
Freenet AG.....	1,864,258	48,014,410	0.4%
* K+S AG.....	3,414,677	58,842,642	0.5%
Lanxess AG.....	1,151,558	77,594,697	0.6%
Other Securities.....		509,049,380	3.9%
TOTAL GERMANY.....		861,145,727	6.7%
GREECE — (0.0%)			
Other Securities.....		1,986	0.0%
HONG KONG — (2.3%)			
Other Securities.....		298,086,830	2.3%
IRELAND — (0.3%)			
Other Securities.....		34,253,029	0.3%
ISRAEL — (1.1%)			
Other Securities.....		144,772,065	1.1%
ITALY — (3.7%)			
# Banco BPM SpA.....	22,089,452	68,693,581	0.5%
Unipol Gruppo SpA.....	10,135,870	58,214,242	0.5%
Other Securities.....		347,407,845	2.7%
TOTAL ITALY.....		474,315,668	3.7%
JAPAN — (21.9%)			
Other Securities.....		2,846,865,637	22.3%
NETHERLANDS — (2.7%)			
APERAM SA.....	1,047,061	62,429,558	0.5%
ASR Nederland NV.....	2,645,910	123,680,962	1.0%
SBM Offshore NV.....	4,276,666	67,521,170	0.5%
Other Securities.....		102,713,495	0.8%
TOTAL NETHERLANDS.....		356,345,185	2.8%
NEW ZEALAND — (0.4%)			
Other Securities.....		46,628,416	0.4%
NORWAY — (0.7%)			
Other Securities.....		96,207,378	0.7%
PORTUGAL — (0.3%)			
Other Securities.....		34,955,180	0.3%
SINGAPORE — (0.9%)			
Other Securities.....		116,403,677	0.9%

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SPAIN — (2.1%)			
# Bankinter SA.....	10,292,835	\$ 56,672,453	0.4%
Other Securities.....		218,447,235	1.7%
TOTAL SPAIN.....		275,119,688	2.1%
SWEDEN — (3.4%)			
Lindab International AB.....	1,604,743	52,575,849	0.4%
Other Securities.....		392,270,937	3.1%
TOTAL SWEDEN.....		444,846,786	3.5%
SWITZERLAND — (5.3%)			
Allreal Holding AG.....	283,546	59,968,770	0.5%
Helvetia Holding AG.....	529,875	63,050,268	0.5%
Siegfried Holding AG.....	64,976	62,496,657	0.5%
Other Securities.....		503,233,754	3.9%
TOTAL SWITZERLAND.....		688,749,449	5.4%
UNITED KINGDOM — (14.8%)			
Bellway PLC.....	2,165,422	98,253,559	0.8%
Close Brothers Group PLC.....	3,165,895	62,363,565	0.5%
Drax Group PLC.....	6,150,470	44,731,273	0.4%
Grafton Group PLC.....	5,481,699	100,685,089	0.8%
Man Group PLC.....	19,186,374	60,940,067	0.5%
* Meggitt PLC.....	8,865,721	91,022,660	0.7%
Paragon Banking Group PLC.....	6,577,529	49,308,900	0.4%
* Playtech PLC.....	4,272,115	40,644,360	0.3%
Redrow PLC.....	6,678,500	58,802,405	0.5%
Royal Mail PLC.....	10,200,913	58,806,428	0.5%
Travis Perkins PLC.....	4,636,653	98,022,794	0.8%
Vesuvius PLC.....	6,801,719	43,855,831	0.4%
Vistry Group PLC.....	5,262,888	88,130,772	0.7%
Other Securities.....		1,029,460,043	7.7%
TOTAL UNITED KINGDOM.....		1,925,027,746	15.0%
UNITED STATES — (0.0%)			
Other Security.....		1,846,620	0.0%
TOTAL COMMON STOCKS.....		12,571,938,061	98.3%
PREFERRED STOCKS — (0.2%)			
GERMANY — (0.2%)			
Other Securities.....		30,269,615	0.3%
RIGHTS/WARRANTS — (0.0%)			
AUSTRIA — (0.0%)			
Other Security.....		503	0.0%
CANADA — (0.0%)			
Other Security.....		39,007	0.0%
NEW ZEALAND — (0.0%)			
Other Security.....		30,165	0.0%

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SINGAPORE — (0.0%)			
Other Securities.....		\$ 17,360	0.0%
SPAIN — (0.0%)			
Other Security.....		10,407	0.0%
TOTAL RIGHTS/WARRANTS.....		97,442	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$10,248,353,766).....		12,602,305,118	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.0%)			
@§ The DFA Short Term Investment Fund.....	33,153,941	383,591,098	3.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$10,631,897,697).....		\$12,985,896,216	101.6%

As of October 31, 2021, DFA International 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.....	510	12/17/21	\$112,721,849	\$117,223,500	\$4,501,651
Total Futures Contracts.....			<u>\$112,721,849</u>	<u>\$117,223,500</u>	<u>\$4,501,651</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	—	\$ 1,006,098,427	—	\$ 1,006,098,427
Austria.....	—	127,262,202	—	127,262,202
Belgium.....	\$ 825,516	237,907,741	—	238,733,257
Canada.....	1,412,654,957	2,506,496	—	1,415,161,453
China.....	—	806,719	—	806,719
Denmark.....	—	321,467,166	—	321,467,166
Finland.....	—	289,462,391	—	289,462,391
France.....	—	527,375,379	—	527,375,379
Germany.....	15,404,577	845,741,150	—	861,145,727
Greece.....	—	—	\$ 1,986	1,986
Hong Kong.....	—	297,553,804	533,026	298,086,830
Ireland.....	—	34,253,029	—	34,253,029
Israel.....	1,517,258	143,254,807	—	144,772,065
Italy.....	—	474,315,668	—	474,315,668
Japan.....	18,249,171	2,828,616,466	—	2,846,865,637
Netherlands.....	—	356,345,185	—	356,345,185
New Zealand.....	—	46,628,416	—	46,628,416
Norway.....	—	96,207,378	—	96,207,378
Portugal.....	—	34,955,180	—	34,955,180

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Singapore.....	—	\$ 115,028,770	\$ 1,374,907	\$ 116,403,677
Spain.....	—	275,119,688	—	275,119,688
Sweden.....	\$ 4,722,188	440,124,598	—	444,846,786
Switzerland.....	1,311,051	687,438,398	—	688,749,449
United Kingdom.....	—	1,925,027,746	—	1,925,027,746
United States.....	1,846,620	—	—	1,846,620
Preferred Stocks				
Germany.....	—	30,269,615	—	30,269,615
Rights/Warrants				
Austria.....	—	503	—	503
Canada.....	—	39,007	—	39,007
New Zealand.....	—	30,165	—	30,165
Singapore.....	—	17,360	—	17,360
Spain.....	—	10,407	—	10,407
Securities Lending Collateral.....	—	383,591,098	—	383,591,098
Futures Contracts**.....	4,501,651	—	—	4,501,651
TOTAL.....	\$1,461,032,989	\$11,527,454,959	\$1,909,919[^]	\$12,990,397,867

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

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

See accompanying Notes to Financial Statements.

INTERNATIONAL VECTOR EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.8%)			
AUSTRALIA — (6.0%)			
National Australia Bank Ltd.....	308,973	\$ 6,717,683	0.2%
Westpac Banking Corp.....	357,485	6,954,916	0.2%
Other Securities.....		<u>215,373,029</u>	<u>5.8%</u>
TOTAL AUSTRALIA.....		<u>229,045,628</u>	<u>6.2%</u>
AUSTRIA — (0.7%)			
Other Securities.....		<u>28,127,457</u>	<u>0.8%</u>
BELGIUM — (1.2%)			
Other Securities.....		<u>43,782,692</u>	<u>1.2%</u>
CANADA — (9.9%)			
Bank of Nova Scotia.....	102,743	6,735,831	0.2%
Canadian Natural Resources Ltd.....	218,739	9,298,595	0.3%
Royal Bank of Canada.....	73,948	7,697,141	0.2%
Suncor Energy, Inc.....	242,441	6,376,198	0.2%
Tourmaline Oil Corp.....	211,983	7,661,603	0.2%
Other Securities.....		<u>341,427,029</u>	<u>9.1%</u>
TOTAL CANADA.....		<u>379,196,397</u>	<u>10.2%</u>
CHINA — (0.0%)			
Other Securities.....		<u>248,576</u>	<u>0.0%</u>
DENMARK — (2.4%)			
Novo Nordisk AS, Class B.....	58,933	6,462,290	0.2%
# Pandora AS.....	42,629	5,965,313	0.2%
Other Securities.....		<u>78,578,314</u>	<u>2.0%</u>
TOTAL DENMARK.....		<u>91,005,917</u>	<u>2.4%</u>
FINLAND — (1.7%)			
Other Securities.....		<u>64,132,489</u>	<u>1.7%</u>
FRANCE — (7.2%)			
Arkema SA.....	56,478	7,725,851	0.2%
# BNP Paribas SA.....	106,510	7,129,482	0.2%
Carrefour SA.....	467,430	8,462,285	0.2%
Cie de Saint-Gobain.....	85,238	5,882,490	0.2%
Cie Generale des Etablissements Michelin SCA.....	51,511	8,098,427	0.2%
Engie SA.....	450,025	6,401,672	0.2%
# Orange SA.....	1,316,569	14,357,118	0.4%
TotalEnergies SE.....	308,861	15,466,199	0.4%
Other Securities.....		<u>201,686,521</u>	<u>5.4%</u>
TOTAL FRANCE.....		<u>275,210,045</u>	<u>7.4%</u>
GERMANY — (6.1%)			
Allianz SE.....	36,861	8,559,505	0.2%
Bayerische Motoren Werke AG.....	59,479	6,009,520	0.2%
* Commerzbank AG.....	883,755	6,453,954	0.2%
Daimler AG.....	163,910	16,270,103	0.5%
KION Group AG.....	61,526	6,720,408	0.2%

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Other Securities.....		\$190,211,492	5.0%
TOTAL GERMANY.....		234,224,982	6.3%
HONG KONG — (2.2%)			
Other Securities.....		83,786,185	2.3%
IRELAND — (0.8%)			
# CRH PLC, Sponsored ADR.....	242,922	11,645,681	0.3%
Other Securities.....		18,814,777	0.5%
TOTAL IRELAND.....		30,460,458	0.8%
ISRAEL — (1.1%)			
Other Securities.....		40,476,578	1.1%
ITALY — (2.6%)			
UniCredit SpA.....	476,352	6,297,103	0.2%
Other Securities.....		92,977,039	2.5%
TOTAL ITALY.....		99,274,142	2.7%
JAPAN — (22.8%)			
ENEOS Holdings, Inc.....	1,499,070	6,044,624	0.2%
Mitsubishi UFJ Financial Group, Inc.....	1,117,000	6,125,063	0.2%
SoftBank Group Corp.....	189,600	10,264,444	0.3%
Sony Group Corp., Sponsored ADR.....	54,920	6,359,187	0.2%
Toyota Motor Corp.....	430,090	7,588,575	0.2%
# Toyota Motor Corp., Sponsored ADR.....	34,806	6,145,695	0.2%
Other Securities.....		825,746,654	22.1%
TOTAL JAPAN.....		868,274,242	23.4%
NETHERLANDS — (4.0%)			
# Aegon NV.....	1,281,817	6,501,745	0.2%
ASML Holding NV.....	9,650	7,844,024	0.2%
ASR Nederland NV.....	149,446	6,985,735	0.2%
Koninklijke Ahold Delhaize NV.....	417,882	13,594,727	0.4%
Randstad NV.....	97,050	6,972,790	0.2%
Ω Signify NV.....	139,981	6,782,973	0.2%
Stellantis NV.....	684,296	13,663,295	0.4%
Other Securities.....		92,009,344	2.4%
TOTAL NETHERLANDS.....		154,354,633	4.2%
NEW ZEALAND — (0.5%)			
Other Securities.....		18,848,422	0.5%
NORWAY — (0.9%)			
Other Securities.....		34,154,176	0.9%
PORTUGAL — (0.3%)			
Other Securities.....		9,398,212	0.3%
SINGAPORE — (0.8%)			
Other Securities.....		31,551,712	0.8%

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SPAIN — (2.0%)			
# Banco Santander SA.....	1,654,793	\$ 6,276,767	0.2%
Other Securities.....		68,632,226	1.8%
TOTAL SPAIN.....		74,908,993	2.0%
SWEDEN — (3.5%)			
Other Securities.....		134,529,860	3.6%
SWITZERLAND — (7.2%)			
Georg Fischer AG.....	4,182	6,327,583	0.2%
Julius Baer Group Ltd.....	127,245	9,203,895	0.3%
Nestle SA.....	126,847	16,732,029	0.5%
Swiss Life Holding AG.....	11,301	6,199,347	0.2%
Swisscom AG.....	15,415	8,393,842	0.2%
Zurich Insurance Group AG.....	14,535	6,442,211	0.2%
Other Securities.....		222,040,181	5.8%
TOTAL SWITZERLAND.....		275,339,088	7.4%
UNITED KINGDOM — (11.9%)			
BP PLC.....	2,030,060	9,725,815	0.3%
* BT Group PLC.....	3,604,399	6,847,741	0.2%
HSBC Holdings PLC, Sponsored ADR.....	320,826	9,647,238	0.3%
Kingfisher PLC.....	1,314,662	6,033,761	0.2%
Royal Dutch Shell PLC, Sponsored ADR, Class B.....	311,988	14,301,530	0.4%
Other Securities.....		407,199,866	10.8%
TOTAL UNITED KINGDOM.....		453,755,951	12.2%
UNITED STATES — (0.0%)			
Other Securities.....		772,717	0.0%
TOTAL COMMON STOCKS.....		3,654,859,552	98.4%
PREFERRED STOCKS — (0.5%)			
GERMANY — (0.5%)			
Volkswagen AG.....	30,000	6,732,942	0.2%
Other Securities.....		12,861,997	0.3%
TOTAL GERMANY.....		19,594,939	0.5%
RIGHTS/WARRANTS — (0.0%)			
AUSTRIA — (0.0%)			
Other Securities.....		1,803	0.0%
CANADA — (0.0%)			
Other Securities.....		149,605	0.0%
HONG KONG — (0.0%)			
Other Security.....		362	0.0%
NEW ZEALAND — (0.0%)			
Other Security.....		4,499	0.0%
PORTUGAL — (0.0%)			
Other Security.....		1,564	0.0%

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SPAIN — (0.0%)			
Other Security.....		\$ 82,748	0.0%
TOTAL RIGHTS/WARRANTS.....		240,581	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$2,695,410,139).....		3,674,695,072	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.7%)			
@§ The DFA Short Term Investment Fund.....	12,358,512	142,987,985	3.8%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$2,838,377,627).....		\$3,817,683,057	102.7%

As of October 31, 2021, International 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.....	78	12/17/21	\$17,102,224	\$17,928,300	\$826,076
Total Futures Contracts.....			<u>\$17,102,224</u>	<u>\$17,928,300</u>	<u>\$826,076</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 235,357	\$ 228,810,221	\$ 50	\$ 229,045,628
Austria.....	—	28,127,457	—	28,127,457
Belgium.....	1,989,595	41,793,097	—	43,782,692
Canada.....	377,787,675	1,408,722	—	379,196,397
China.....	—	248,576	—	248,576
Denmark.....	—	91,005,917	—	91,005,917
Finland.....	—	64,132,489	—	64,132,489
France.....	351,761	274,856,393	1,891	275,210,045
Germany.....	8,560,250	225,664,732	—	234,224,982
Hong Kong.....	117,300	83,579,229	89,656	83,786,185
Ireland.....	11,645,681	18,814,777	—	30,460,458
Israel.....	3,121,274	37,355,304	—	40,476,578
Italy.....	1,153,965	98,120,177	—	99,274,142
Japan.....	17,470,956	850,803,286	—	868,274,242
Netherlands.....	17,090,712	137,263,921	—	154,354,633
New Zealand.....	10,554	18,837,868	—	18,848,422
Norway.....	45,021	34,109,155	—	34,154,176
Portugal.....	—	9,398,212	—	9,398,212
Singapore.....	334,947	31,154,416	62,349	31,551,712
Spain.....	3,623,676	71,285,317	—	74,908,993
Sweden.....	372,233	134,157,627	—	134,529,860
Switzerland.....	16,241,831	259,097,257	—	275,339,088

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United Kingdom.....	\$ 57,737,822	\$ 396,018,129	—	\$ 453,755,951
United States.....	575,239	197,478	—	772,717
Preferred Stocks				
Germany.....	—	19,594,939	—	19,594,939
Rights/Warrants				
Austria.....	—	1,803	—	1,803
Canada.....	—	149,605	—	149,605
Hong Kong.....	—	362	—	362
New Zealand.....	—	4,499	—	4,499
Portugal.....	—	1,564	—	1,564
Spain.....	—	82,748	—	82,748
Securities Lending Collateral.....	—	142,987,985	—	142,987,985
Futures Contracts**.....	826,076	—	—	826,076
TOTAL.....	\$519,291,925	\$3,299,063,262	\$153,946^	\$3,818,509,133

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

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

See accompanying Notes to Financial Statements.

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.1%)			
AUSTRALIA — (6.0%)			
# BHP Group Ltd., Sponsored ADR.....	261,477	\$ 14,339,399	0.7%
CSL Ltd.....	93,279	21,224,731	1.0%
Wesfarmers Ltd.....	252,587	10,928,358	0.5%
Other Securities.....		<u>89,562,204</u>	<u>4.0%</u>
TOTAL AUSTRALIA.....		<u>136,054,692</u>	<u>6.2%</u>
AUSTRIA — (0.1%)			
Other Securities.....		<u>3,304,905</u>	<u>0.2%</u>
BELGIUM — (0.7%)			
Other Securities.....		<u>15,930,310</u>	<u>0.7%</u>
CANADA — (9.6%)			
Canadian National Railway Co.....	103,129	13,706,091	0.6%
Constellation Software, Inc.....	6,141	10,792,351	0.5%
National Bank of Canada.....	138,986	11,506,549	0.5%
Royal Bank of Canada.....	185,318	19,289,484	0.9%
Royal Bank of Canada.....	64,164	6,673,698	0.3%
TC Energy Corp.....	200,669	10,855,518	0.5%
Other Securities.....		<u>144,179,424</u>	<u>6.6%</u>
TOTAL CANADA.....		<u>217,003,115</u>	<u>9.9%</u>
DENMARK — (2.7%)			
Novo Nordisk AS, Class B.....	490,008	53,731,758	2.4%
Other Securities.....		<u>7,642,730</u>	<u>0.4%</u>
TOTAL DENMARK.....		<u>61,374,488</u>	<u>2.8%</u>
FINLAND — (0.9%)			
Other Securities.....		<u>20,021,880</u>	<u>0.9%</u>
FRANCE — (9.1%)			
* Air Liquide SA.....	66,793	11,151,605	0.5%
Airbus SE.....	114,996	14,751,919	0.7%
Capgemini SE.....	55,952	13,045,927	0.6%
Kering SA.....	17,329	13,006,013	0.6%
Legrand SA.....	107,350	11,710,814	0.5%
LVMH Moët Hennessy Louis Vuitton SE.....	59,150	46,380,786	2.1%
Other Securities.....		<u>96,011,168</u>	<u>4.4%</u>
TOTAL FRANCE.....		<u>206,058,232</u>	<u>9.4%</u>
GERMANY — (7.1%)			
Bayer AG.....	204,634	11,532,692	0.5%
Daimler AG.....	196,327	19,487,892	0.9%
Deutsche Post AG.....	218,448	13,523,455	0.6%
Deutsche Telekom AG.....	837,113	15,567,916	0.7%
E.ON SE.....	886,740	11,243,686	0.5%
Other Securities.....		<u>88,913,803</u>	<u>4.1%</u>
TOTAL GERMANY.....		<u>160,269,444</u>	<u>7.3%</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HONG KONG — (2.3%)			
Hong Kong Exchanges & Clearing Ltd.....	293,437	\$ 17,677,145	0.8%
Techtronic Industries Co. Ltd.....	571,500	11,741,611	0.5%
Other Securities.....		22,099,748	1.1%
TOTAL HONG KONG.....		51,518,504	2.4%
IRELAND — (0.6%)			
Other Securities.....		13,209,635	0.6%
ISRAEL — (0.4%)			
Other Securities.....		9,746,523	0.4%
ITALY — (1.7%)			
Other Securities.....		39,537,219	1.8%
JAPAN — (20.7%)			
Daikin Industries Ltd.....	49,600	10,863,132	0.5%
Hitachi Ltd.....	263,500	15,184,066	0.7%
Hoya Corp.....	78,800	11,600,027	0.5%
KDDI Corp.....	456,200	13,950,588	0.6%
Nintendo Co. Ltd.....	25,600	11,306,418	0.5%
Recruit Holdings Co. Ltd.....	234,200	15,578,749	0.7%
SoftBank Group Corp.....	427,500	23,143,722	1.1%
Sony Group Corp.....	328,700	38,062,239	1.7%
Tokyo Electron Ltd.....	33,900	15,798,515	0.7%
Other Securities.....		314,033,352	14.5%
TOTAL JAPAN.....		469,520,808	21.5%
NETHERLANDS — (4.5%)			
ASML Holding NV.....	14,189	11,534,233	0.5%
ASML Holding NV.....	52,224	42,451,845	2.0%
Koninklijke Ahold Delhaize NV.....	441,808	14,373,098	0.7%
Wolters Kluwer NV.....	135,723	14,212,699	0.7%
Other Securities.....		19,962,958	0.8%
TOTAL NETHERLANDS.....		102,534,833	4.7%
NEW ZEALAND — (0.2%)			
Other Securities.....		5,796,298	0.3%
NORWAY — (0.7%)			
Other Securities.....		16,637,032	0.8%
PORTUGAL — (0.1%)			
Other Security.....		1,495,116	0.1%
SINGAPORE — (0.8%)			
Other Securities.....		17,435,745	0.8%
SPAIN — (1.8%)			
Iberdrola SA.....	961,878	11,368,609	0.5%
Other Securities.....		29,892,893	1.4%
TOTAL SPAIN.....		41,261,502	1.9%

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SWEDEN — (2.8%)			
Other Securities.....		\$ 63,574,460	2.9%
SWITZERLAND — (8.9%)			
Geberit AG.....	14,079	10,995,031	0.5%
# Givaudan SA.....	2,412	11,365,189	0.5%
Nestle SA.....	290,751	38,352,143	1.7%
Partners Group Holding AG.....	7,501	13,103,903	0.6%
Roche Holding AG.....	8,192	3,523,567	0.2%
Roche Holding AG.....	183,630	71,137,153	3.3%
Sika AG.....	36,778	12,459,637	0.6%
Other Securities.....		41,007,174	1.9%
TOTAL SWITZERLAND.....		201,943,797	9.3%
UNITED KINGDOM — (13.4%)			
Ashtead Group PLC.....	224,550	18,819,564	0.9%
AstraZeneca PLC.....	67,346	8,425,072	0.4%
AstraZeneca PLC, Sponsored ADR.....	411,126	25,646,040	1.2%
BAE Systems PLC.....	1,647,985	12,426,073	0.6%
Diageo PLC.....	80,730	4,016,454	0.2%
Diageo PLC, Sponsored ADR.....	106,135	21,191,975	1.0%
Ferguson PLC.....	94,077	14,155,179	0.6%
# Rio Tinto PLC, Sponsored ADR.....	251,488	15,911,646	0.7%
SSE PLC.....	501,447	11,292,383	0.5%
Unilever PLC.....	48,760	2,610,702	0.1%
Unilever PLC.....	62,170	3,328,181	0.2%
Unilever PLC, Sponsored ADR.....	508,666	27,254,324	1.2%
Other Securities.....		138,375,077	6.3%
TOTAL UNITED KINGDOM.....		303,452,670	13.9%
TOTAL COMMON STOCKS.....		2,157,681,208	98.8%
PREFERRED STOCKS — (0.7%)			
GERMANY — (0.7%)			
Other Securities.....		16,278,674	0.8%
TOTAL INVESTMENT SECURITIES (Cost \$1,682,823,541).....		2,173,959,882	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (4.2%)			
@§ The DFA Short Term Investment Fund.....	8,322,937	96,296,385	4.4%
TOTAL INVESTMENTS—(100.0%) (Cost \$1,779,114,946).....		\$2,270,256,267	104.0%

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 14,339,399	\$ 121,715,293	—	\$ 136,054,692
Austria.....	—	3,304,905	—	3,304,905
Belgium.....	—	15,930,310	—	15,930,310
Canada.....	217,003,115	—	—	217,003,115
Denmark.....	—	61,374,488	—	61,374,488
Finland.....	744,131	19,277,749	—	20,021,880
France.....	2,455,556	203,602,676	—	206,058,232
Germany.....	436,098	159,833,346	—	160,269,444
Hong Kong.....	—	51,518,504	—	51,518,504
Ireland.....	4,037,123	9,172,512	—	13,209,635
Israel.....	3,274,027	6,472,496	—	9,746,523
Italy.....	4,326,692	35,210,527	—	39,537,219
Japan.....	—	469,520,808	—	469,520,808
Netherlands.....	42,451,845	60,082,988	—	102,534,833
New Zealand.....	—	5,796,298	—	5,796,298
Norway.....	—	16,637,032	—	16,637,032
Portugal.....	—	1,495,116	—	1,495,116
Singapore.....	—	17,435,745	—	17,435,745
Spain.....	—	41,261,502	—	41,261,502
Sweden.....	—	63,574,460	—	63,574,460
Switzerland.....	5,763,361	196,180,436	—	201,943,797
United Kingdom.....	105,766,135	197,686,535	—	303,452,670
Preferred Stocks				
Germany.....	—	16,278,674	—	16,278,674
Securities Lending Collateral.....	—	96,296,385	—	96,296,385
TOTAL.....	<u>\$400,597,482</u>	<u>\$1,869,658,785</u>	<u>—</u>	<u>\$2,270,256,267</u>

See accompanying Notes to Financial Statements.

WORLD EX U.S. VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in The DFA International Value Series of		
The DFA Investment Trust Company.....		\$186,926,657
Investment in Dimensional Emerging Markets Value Fund.....		94,194,508
Investment in DFA International Small Cap Value Portfolio of		
DFA Investment Dimensions Group Inc.....	1,238,231	<u>27,414,434</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$259,828,811).....		<u><u>\$308,535,599</u></u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	<u>\$308,535,599</u>	<u>—</u>	<u>—</u>	<u>\$308,535,599</u>
TOTAL.....	<u><u>\$308,535,599</u></u>	<u><u>—</u></u>	<u><u>—</u></u>	<u><u>\$308,535,599</u></u>

See accompanying Notes to Financial Statements.

WORLD EX U.S. CORE EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.9%)			
AUSTRALIA — (4.2%)			
# BHP Group Ltd.....	352,621	\$ 9,685,435	0.3%
Commonwealth Bank of Australia.....	87,813	6,960,251	0.2%
CSL Ltd.....	28,867	6,568,405	0.2%
Other Securities.....		<u>151,335,210</u>	<u>3.6%</u>
TOTAL AUSTRALIA.....		<u>174,549,301</u>	<u>4.3%</u>
AUSTRIA — (0.4%)			
Other Securities.....		<u>16,069,401</u>	<u>0.4%</u>
BELGIUM — (0.7%)			
Other Securities.....		<u>30,014,556</u>	<u>0.7%</u>
BRAZIL — (1.0%)			
Vale SA.....	628,010	7,968,353	0.2%
Other Securities.....		<u>34,429,696</u>	<u>0.8%</u>
TOTAL BRAZIL.....		<u>42,398,049</u>	<u>1.0%</u>
CANADA — (7.2%)			
Bank of Montreal.....	65,266	7,082,014	0.2%
Canadian Natural Resources Ltd.....	164,318	6,983,781	0.2%
Canadian Natural Resources Ltd.....	155,586	6,613,961	0.2%
Magna International, Inc.....	87,254	7,093,750	0.2%
National Bank of Canada.....	93,086	7,706,522	0.2%
# Royal Bank of Canada.....	120,786	12,572,441	0.3%
Royal Bank of Canada.....	97,598	10,151,168	0.3%
# Toronto-Dominion Bank.....	89,325	6,476,956	0.2%
Other Securities.....		<u>236,312,112</u>	<u>5.6%</u>
TOTAL CANADA.....		<u>300,992,705</u>	<u>7.4%</u>
CHILE — (0.1%)			
Other Securities.....		<u>4,449,703</u>	<u>0.1%</u>
CHINA — (9.1%)			
* Alibaba Group Holding Ltd., Sponsored ADR.....	44,024	7,261,319	0.2%
China Construction Bank Corp., Class H.....	10,898,000	7,416,968	0.2%
Ping An Insurance Group Co. of China Ltd., Class H....	908,000	6,503,758	0.2%
Tencent Holdings Ltd.....	442,200	26,898,934	0.7%
Other Securities.....		<u>331,912,367</u>	<u>8.0%</u>
TOTAL CHINA.....		<u>379,993,346</u>	<u>9.3%</u>
COLOMBIA — (0.1%)			
Other Securities.....		<u>2,328,978</u>	<u>0.1%</u>
CZECH REPUBLIC — (0.0%)			
Other Securities.....		<u>1,213,913</u>	<u>0.0%</u>
DENMARK — (1.6%)			
Novo Nordisk AS, Class B.....	144,089	15,800,059	0.4%
Other Securities.....		<u>51,971,890</u>	<u>1.3%</u>
TOTAL DENMARK.....		<u>67,771,949</u>	<u>1.7%</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
EGYPT — (0.0%)			
Other Securities.....		\$ 260,407	0.0%
FINLAND — (1.1%)			
Other Securities.....		46,026,912	1.1%
FRANCE — (5.3%)			
LVMH Moet Hennessy Louis Vuitton SE.....	21,810	17,101,690	0.4%
TotalEnergies SE.....	176,070	8,816,696	0.2%
Vinci SA.....	66,251	7,082,907	0.2%
Other Securities.....		188,380,663	4.6%
TOTAL FRANCE.....		221,381,956	5.4%
GERMANY — (4.4%)			
Bayerische Motoren Werke AG.....	72,976	7,373,203	0.2%
Daimler AG.....	116,609	11,574,891	0.3%
Deutsche Telekom AG.....	371,759	6,913,658	0.2%
Other Securities.....		156,515,437	3.8%
TOTAL GERMANY.....		182,377,189	4.5%
GREECE — (0.1%)			
Other Securities.....		2,353,597	0.1%
HONG KONG — (1.5%)			
AIA Group Ltd.....	608,200	6,816,103	0.2%
Other Securities.....		56,280,980	1.3%
TOTAL HONG KONG.....		63,097,083	1.5%
HUNGARY — (0.1%)			
Other Securities.....		3,161,564	0.1%
INDIA — (4.3%)			
Infosys Ltd.....	347,300	7,787,308	0.2%
Reliance Industries Ltd.....	235,961	8,019,213	0.2%
Other Securities.....		166,007,354	4.0%
TOTAL INDIA.....		181,813,875	4.4%
INDONESIA — (0.5%)			
Other Securities.....		19,227,175	0.5%
IRELAND — (0.6%)			
CRH PLC, Sponsored ADR.....	218,452	10,472,589	0.3%
Other Securities.....		15,784,034	0.3%
TOTAL IRELAND.....		26,256,623	0.6%
ISRAEL — (0.6%)			
Other Securities.....		25,711,150	0.6%
ITALY — (1.8%)			
Other Securities.....		74,742,658	1.8%
JAPAN — (14.5%)			
SoftBank Group Corp.....	157,844	8,545,258	0.2%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
JAPAN — (Continued)			
Sony Group Corp.....	104,000	\$ 12,042,814	0.3%
Toyota Motor Corp.....	1,130,315	19,943,453	0.5%
Other Securities.....		564,955,502	13.8%
TOTAL JAPAN.....		605,487,027	14.8%
MALAYSIA — (0.5%)			
Other Securities.....		22,509,416	0.5%
MEXICO — (0.6%)			
Other Securities.....		27,022,855	0.7%
NETHERLANDS — (2.6%)			
ASML Holding NV.....	20,610	16,753,457	0.4%
Koninklijke Ahold Delhaize NV.....	261,210	8,497,794	0.2%
Stellantis NV.....	444,798	8,881,266	0.2%
Other Securities.....		75,007,080	1.9%
TOTAL NETHERLANDS.....		109,139,597	2.7%
NEW ZEALAND — (0.3%)			
Other Securities.....		14,483,709	0.3%
NORWAY — (0.7%)			
Other Securities.....		27,941,992	0.7%
PERU — (0.0%)			
Other Securities.....		282,164	0.0%
PHILIPPINES — (0.2%)			
Other Securities.....		10,411,825	0.2%
POLAND — (0.3%)			
Other Securities.....		12,195,746	0.3%
PORTUGAL — (0.1%)			
Other Securities.....		5,437,389	0.1%
QATAR — (0.1%)			
Other Securities.....		6,173,656	0.1%
RUSSIA — (0.3%)			
Other Securities.....		10,829,184	0.3%
SAUDI ARABIA — (0.8%)			
Other Securities.....		35,528,203	0.9%
SINGAPORE — (0.6%)			
Other Securities.....		24,238,196	0.6%
SOUTH AFRICA — (1.6%)			
Other Securities.....		65,849,684	1.6%
SOUTH KOREA — (4.3%)			
Samsung Electronics Co. Ltd.....	661,530	39,607,861	1.0%
SK Hynix, Inc.....	79,671	7,023,044	0.2%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH KOREA — (Continued)			
Other Securities.....		\$ 132,948,484	3.2%
TOTAL SOUTH KOREA.....		179,579,389	4.4%
SPAIN — (1.3%)			
Iberdrola SA.....	581,973	6,878,441	0.2%
Other Securities.....		45,927,278	1.1%
TOTAL SPAIN.....		52,805,719	1.3%
SWEDEN — (2.3%)			
Volvo AB, Class B.....	272,897	6,363,726	0.2%
Other Securities.....		91,247,321	2.2%
TOTAL SWEDEN.....		97,611,047	2.4%
SWITZERLAND — (5.0%)			
Nestle SA.....	285,492	37,658,443	0.9%
Novartis AG.....	100,236	8,290,790	0.2%
Roche Holding AG.....	58,789	22,774,504	0.6%
Sika AG.....	19,260	6,524,895	0.2%
Other Securities.....		131,916,854	3.2%
TOTAL SWITZERLAND.....		207,165,486	5.1%
TAIWAN — (5.4%)			
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,170,000	24,827,739	0.6%
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	129,369	14,709,255	0.4%
Other Securities.....		186,023,734	4.5%
TOTAL TAIWAN.....		225,560,728	5.5%
THAILAND — (0.6%)			
Other Securities.....		27,137,999	0.7%
TURKEY — (0.2%)			
Other Securities.....		7,084,237	0.2%
UNITED ARAB EMIRATES — (0.2%)			
Other Securities.....		6,426,386	0.2%
UNITED KINGDOM — (8.7%)			
Ashtead Group PLC.....	76,598	6,419,688	0.2%
AstraZeneca PLC, Sponsored ADR.....	149,455	9,323,003	0.2%
BP PLC, Sponsored ADR.....	305,930	8,807,725	0.2%
HSBC Holdings PLC, Sponsored ADR.....	230,666	6,936,127	0.2%
# Rio Tinto PLC, Sponsored ADR.....	172,914	10,940,269	0.3%
Royal Dutch Shell PLC, Sponsored ADR, Class B.....	341,272	15,643,908	0.4%
Unilever PLC, Sponsored ADR.....	123,174	6,599,663	0.2%
Other Securities.....		298,729,185	7.2%
TOTAL UNITED KINGDOM.....		363,399,568	8.9%
UNITED STATES — (0.0%)			
Other Securities.....		908,535	0.0%
TOTAL COMMON STOCKS.....		4,011,401,827	98.1%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
PREFERRED STOCKS — (0.6%)			
BRAZIL — (0.2%)			
Other Securities.....		\$ 10,076,015	0.3%
CHILE — (0.0%)			
Other Securities.....		196,528	0.0%
COLOMBIA — (0.0%)			
Other Securities.....		309,579	0.0%
GERMANY — (0.4%)			
Other Securities.....		17,118,576	0.4%
PHILIPPINES — (0.0%)			
Other Security.....		48,159	0.0%
SOUTH KOREA — (0.0%)			
Other Securities.....		40,073	0.0%
THAILAND — (0.0%)			
Other Security.....		146,079	0.0%
TOTAL PREFERRED STOCKS.....		27,935,009	0.7%
RIGHTS/WARRANTS — (0.0%)			
AUSTRIA — (0.0%)			
Other Securities.....		348	0.0%
CANADA — (0.0%)			
Other Security.....		52,504	0.0%
HONG KONG — (0.0%)			
Other Security.....		304	0.0%
NEW ZEALAND — (0.0%)			
Other Security.....		1,054	0.0%
SOUTH KOREA — (0.0%)			
Other Security.....		403	0.0%
SPAIN — (0.0%)			
Other Security.....		65,085	0.0%
TAIWAN — (0.0%)			
Other Securities.....		2,200	0.0%
THAILAND — (0.0%)			
Other Securities.....		112,544	0.0%
TOTAL RIGHTS/WARRANTS.....		234,442	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$3,030,242,478).....		4,039,571,278	

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (3.5%)			
@§ The DFA Short Term Investment Fund.....	12,493,822	\$ 144,553,518	3.5%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,174,772,909).....		<u>\$4,184,124,796</u>	<u>102.3%</u>

As of October 31, 2021, World ex U.S. Core 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.....	158	12/17/21	\$35,282,412	\$36,316,300	\$1,033,888
Total Futures Contracts.....			<u>\$35,282,412</u>	<u>\$36,316,300</u>	<u>\$1,033,888</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 932,297	\$ 173,617,004	—	\$ 174,549,301
Austria.....	—	16,069,401	—	16,069,401
Belgium.....	305,632	29,708,924	—	30,014,556
Brazil.....	42,398,049	—	—	42,398,049
Canada.....	300,295,695	697,010	—	300,992,705
Chile.....	949,520	3,500,183	—	4,449,703
China.....	35,900,636	342,341,550	\$ 1,751,160	379,993,346
Colombia.....	2,328,978	—	—	2,328,978
Czech Republic.....	—	1,213,913	—	1,213,913
Denmark.....	—	67,771,949	—	67,771,949
Egypt.....	121,360	139,047	—	260,407
Finland.....	—	46,026,912	—	46,026,912
France.....	552,196	220,827,504	2,256	221,381,956
Germany.....	1,589,887	180,787,302	—	182,377,189
Greece.....	—	2,352,157	1,440	2,353,597
Hong Kong.....	623,146	62,411,909	62,028	63,097,083
Hungary.....	—	3,161,564	—	3,161,564
India.....	3,431,397	178,382,005	473	181,813,875
Indonesia.....	166,221	18,948,801	112,153	19,227,175
Ireland.....	10,472,589	15,784,034	—	26,256,623
Israel.....	2,125,667	23,585,483	—	25,711,150
Italy.....	659,759	74,082,899	—	74,742,658
Japan.....	4,432,921	601,054,106	—	605,487,027
Malaysia.....	—	22,509,237	179	22,509,416
Mexico.....	26,892,787	129,870	198	27,022,855
Netherlands.....	18,193,004	90,946,593	—	109,139,597
New Zealand.....	—	14,483,709	—	14,483,709
Norway.....	188,284	27,753,708	—	27,941,992
Peru.....	281,575	589	—	282,164
Philippines.....	27,536	10,384,289	—	10,411,825
Poland.....	—	12,195,746	—	12,195,746

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Portugal.....	—	\$ 5,437,389	—	\$ 5,437,389
Qatar.....	—	6,173,656	—	6,173,656
Russia.....	\$ 4,840,114	5,989,070	—	10,829,184
Saudi Arabia.....	52,343	35,475,860	—	35,528,203
Singapore.....	412,749	23,782,381	\$ 43,066	24,238,196
South Africa.....	8,360,502	57,489,182	—	65,849,684
South Korea.....	778,135	178,742,201	59,053	179,579,389
Spain.....	642,129	52,163,590	—	52,805,719
Sweden.....	138,422	97,472,625	—	97,611,047
Switzerland.....	9,164,251	198,001,235	—	207,165,486
Taiwan.....	14,904,075	210,647,008	9,645	225,560,728
Thailand.....	27,137,999	—	—	27,137,999
Turkey.....	—	7,084,237	—	7,084,237
United Arab Emirates.....	—	6,424,573	1,813	6,426,386
United Kingdom.....	84,487,086	278,912,482	—	363,399,568
United States.....	812,227	96,308	—	908,535
Preferred Stocks				
Brazil.....	10,076,015	—	—	10,076,015
Chile.....	—	196,528	—	196,528
Colombia.....	309,579	—	—	309,579
Germany.....	—	17,118,576	—	17,118,576
Philippines.....	—	48,159	—	48,159
South Korea.....	—	40,073	—	40,073
Thailand.....	146,079	—	—	146,079
Rights/Warrants				
Austria.....	—	348	—	348
Canada.....	—	52,504	—	52,504
Hong Kong.....	—	304	—	304
New Zealand.....	—	1,054	—	1,054
South Korea.....	—	403	—	403
Spain.....	—	65,085	—	65,085
Taiwan.....	—	2,200	—	2,200
Thailand.....	—	112,544	—	112,544
Securities Lending Collateral.....	—	144,553,518	—	144,553,518
Futures Contracts**.....	1,033,888	—	—	1,033,888
TOTAL.....	\$616,164,729	\$3,566,950,491	\$2,043,464[^]	\$4,185,158,684

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

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

See accompanying Notes to Financial Statements.

WORLD CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	17,742,691	\$ 643,172,559
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	19,309,539	315,517,875
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	5,209,080	<u>131,060,446</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$682,661,848).....		<u>\$1,089,750,880</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Affiliated Investment Companies.....	<u>\$1,089,750,880</u>	<u>—</u>	<u>—</u>	<u>\$1,089,750,880</u>
TOTAL.....	<u>\$1,089,750,880</u>	<u>—</u>	<u>—</u>	<u>\$1,089,750,880</u>

See accompanying Notes to Financial Statements.

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of		
DFA Investment Dimensions Group, Inc.....	5,644,718	\$187,178,852
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	5,747,864	93,920,091
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	2,498,237	62,855,657
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$190,773,800).....		<u>\$343,954,600</u>

As of October 31, 2021, Selectively Hedged Global Equity 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>
ILS	2,265,832	USD	713,918	Morgan Stanley and Co. International	11/01/21	\$ 2,132
USD	19,857,625	JPY	2,202,126,242	Bank of America Corp.	11/10/21	535,437
NOK	6,629,263	USD	769,251	Goldman Sachs International	11/16/21	15,412
USD	14,963,512	HKD	116,386,099	JP Morgan	11/29/21	3,661
USD	22,817,692	EUR	19,565,224	State Street Bank and Trust	12/28/21	166,590
USD	1,964,512	DKK	12,529,657	JP Morgan	01/21/22	13,141
Total Appreciation						<u>\$ 736,373</u>
USD	35,127	ILS	113,357	Citibank NA	11/01/21	\$ (696)
USD	37,935	ILS	121,724	State Street Bank and Trust	11/01/21	(532)
USD	630,307	ILS	2,030,751	UBS AG	11/01/21	(11,453)
JPY	106,015,644	USD	953,413	Barclays Capital	11/10/21	(23,197)
USD	757,141	NOK	6,629,263	Citibank NA	11/16/21	(27,522)
USD	157,223	SEK	1,351,755	Citibank NA	12/29/21	(331)
USD	2,811,009	SEK	24,612,841	HSBC Bank	12/29/21	(57,748)
USD	10,576,368	GBP	7,766,559	Australia & New Zealand Banking Group Ltd.	01/04/22	(56,290)
USD	5,096,818	AUD	6,974,500	HSBC Bank	01/06/22	(151,024)
USD	5,805,964	CHF	5,357,395	HSBC Bank	01/10/22	(58,029)
USD	720,747	ILS	2,285,364	Morgan Stanley and Co. International	01/27/22	(2,174)
Total (Depreciation)						<u>\$(388,996)</u>
Total Appreciation (Depreciation)						<u>\$ 347,377</u>

As of October 31, 2021, Selectively Hedged Global 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.....	19	12/17/21	\$4,265,025	\$4,367,150	\$102,125
Total Futures Contracts.....			<u>\$4,265,025</u>	<u>\$4,367,150</u>	<u>\$102,125</u>

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$343,954,600	—	—	\$343,954,600
Forward Currency Contracts**.....	—	\$347,377	—	347,377
Futures Contracts**.....	102,125	—	—	102,125
TOTAL.....	<u>\$344,056,725</u>	<u>\$347,377</u>	<u>—</u>	<u>\$344,404,102</u>

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

See accompanying Notes to Financial Statements.

EMERGING MARKETS PORTFOLIO
SCHEDULE OF INVESTMENTS
October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	\$6,228,860,498
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$6,228,860,498</u>

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

See accompanying Notes to Financial Statements.

EMERGING MARKETS SMALL CAP PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....	\$5,116,706,982
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$5,116,706,982</u>

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

See accompanying Notes to Financial Statements.

EMERGING MARKETS VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund.	<u>\$13,194,407,897</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.	<u><u>\$13,194,407,897</u></u>

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

See accompanying Notes to Financial Statements.

EMERGING MARKETS CORE EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.3%)			
BRAZIL — (3.2%)			
Petroleo Brasileiro SA.....	16,003,488	\$ 78,460,703	0.3%
Vale SA.....	15,469,805	196,284,906	0.7%
Other Securities.....		<u>672,451,903</u>	<u>2.2%</u>
TOTAL BRAZIL.....		<u>947,197,512</u>	<u>3.2%</u>
CHILE — (0.4%)			
Other Securities.....		<u>127,309,381</u>	<u>0.4%</u>
CHINA — (30.7%)			
* Alibaba Group Holding Ltd.....	7,662,500	157,561,366	0.6%
* Alibaba Group Holding Ltd., Sponsored ADR.....	2,528,930	417,121,714	1.5%
ANTA Sports Products Ltd.....	4,074,000	63,121,416	0.2%
* Baidu, Inc., Sponsored ADR.....	559,862	90,832,011	0.3%
Bank of China Ltd., Class H.....	204,333,702	72,314,014	0.3%
BYD Co. Ltd., Class H.....	3,071,300	117,469,796	0.4%
China Construction Bank Corp., Class H.....	375,913,302	255,839,332	0.9%
China Merchants Bank Co. Ltd., Class H.....	19,175,646	160,694,568	0.6%
China Petroleum & Chemical Corp., Class H.....	144,228,400	70,272,792	0.3%
Geely Automobile Holdings Ltd.....	29,475,000	102,297,101	0.4%
# Great Wall Motor Co. Ltd., Class H.....	15,115,250	68,011,736	0.3%
Industrial & Commercial Bank of China Ltd., Class H....	265,967,725	145,793,419	0.5%
* JD.com, Inc., ADR.....	933,460	73,071,249	0.3%
# Lenovo Group Ltd.....	63,424,000	68,876,434	0.3%
Li Ning Co. Ltd.....	7,957,583	87,812,377	0.3%
*Ω Meituan, Class B.....	2,761,100	93,956,395	0.3%
NetEase, Inc., ADR.....	1,143,858	111,629,102	0.4%
* NIO, Inc., ADR.....	1,820,873	71,760,605	0.3%
PetroChina Co. Ltd., Class H.....	142,684,000	68,794,722	0.3%
Ping An Insurance Group Co. of China Ltd., Class H....	30,207,000	216,364,567	0.8%
Sunny Optical Technology Group Co. Ltd.....	2,316,400	62,156,979	0.2%
Tencent Holdings Ltd.....	16,149,900	982,395,071	3.4%
*Ω Xiaomi Corp., Class B.....	25,612,600	70,013,439	0.3%
Yum China Holdings, Inc.....	1,340,150	76,495,762	0.3%
Other Securities.....		<u>5,378,529,482</u>	<u>17.7%</u>
TOTAL CHINA.....		<u>9,083,185,449</u>	<u>31.2%</u>
COLOMBIA — (0.2%)			
Other Securities.....		<u>47,310,651</u>	<u>0.2%</u>
CZECH REPUBLIC — (0.1%)			
Other Securities.....		<u>32,595,311</u>	<u>0.1%</u>
EGYPT — (0.0%)			
Other Securities.....		<u>15,832,090</u>	<u>0.1%</u>
GREECE — (0.2%)			
Other Securities.....		<u>63,285,471</u>	<u>0.2%</u>
HONG KONG — (0.2%)			
Other Securities.....		<u>47,921,347</u>	<u>0.2%</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HUNGARY — (0.2%)			
Other Securities.....		\$ 73,889,087	0.2%
INDIA — (13.6%)			
HCL Technologies Ltd.....	4,015,915	61,559,527	0.2%
HDFC Bank Ltd.....	5,989,118	127,277,274	0.5%
Housing Development Finance Corp. Ltd.....	2,600,724	99,045,387	0.4%
ICICI Bank Ltd., Sponsored ADR.....	3,949,896	83,540,300	0.3%
Infosys Ltd.....	7,880,895	176,708,768	0.6%
Infosys Ltd., Sponsored ADR.....	4,067,156	90,616,236	0.3%
Reliance Industries Ltd.....	8,205,897	278,880,128	1.0%
Tata Consultancy Services Ltd.....	2,369,939	107,922,513	0.4%
Other Securities.....		2,980,329,039	10.0%
TOTAL INDIA.....		4,005,879,172	13.7%
INDONESIA — (1.7%)			
Bank Central Asia Tbk PT.....	112,444,000	59,457,835	0.2%
Other Securities.....		438,804,458	1.5%
TOTAL INDONESIA.....		498,262,293	1.7%
MALAYSIA — (1.6%)			
Other Securities.....		473,866,456	1.6%
MEXICO — (2.2%)			
America Movil SAB de CV, Sponsored ADR, Class L....	3,763,327	66,911,954	0.2%
# Grupo Mexico SAB de CV, Class B.....	14,035,878	61,507,524	0.2%
Other Securities.....		512,945,325	1.8%
TOTAL MEXICO.....		641,364,803	2.2%
NETHERLANDS — (0.1%)			
Other Security.....		17,726,005	0.1%
PERU — (0.1%)			
Other Securities.....		22,712,384	0.1%
PHILIPPINES — (0.8%)			
Other Securities.....		239,469,348	0.8%
POLAND — (0.9%)			
Other Securities.....		262,412,729	0.9%
QATAR — (0.4%)			
Other Securities.....		116,866,510	0.4%
RUSSIA — (1.1%)			
Lukoil PJSC, Sponsored ADR.....	635,884	64,816,193	0.2%
Sberbank of Russia PJSC, Sponsored ADR.....	3,020,548	60,577,132	0.2%
Other Securities.....		197,113,128	0.7%
TOTAL RUSSIA.....		322,506,453	1.1%
SAUDI ARABIA — (3.0%)			
Al Rajhi Bank.....	2,676,919	99,028,345	0.4%

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SAUDI ARABIA — (Continued)			
Other Securities.....		\$ 796,982,344	2.7%
TOTAL SAUDI ARABIA.....		896,010,689	3.1%
SOUTH AFRICA — (3.9%)			
* MTN Group Ltd.....	12,072,408	108,254,825	0.4%
Other Securities.....		1,049,667,231	3.6%
TOTAL SOUTH AFRICA.....		1,157,922,056	4.0%
SOUTH KOREA — (13.7%)			
LG Chem Ltd.....	114,526	82,178,689	0.3%
LG Electronics, Inc.....	633,563	65,544,546	0.2%
Samsung Electronics Co. Ltd.....	17,111,392	1,024,512,331	3.5%
SK Hynix, Inc.....	1,965,870	173,292,552	0.6%
Other Securities.....		2,695,542,105	9.3%
TOTAL SOUTH KOREA.....		4,041,070,223	13.9%
TAIWAN — (16.0%)			
Hon Hai Precision Industry Co. Ltd.....	22,635,403	87,380,306	0.3%
MediaTek, Inc.....	2,798,823	92,116,776	0.3%
Taiwan Semiconductor Manufacturing Co. Ltd.....	41,439,652	879,361,426	3.0%
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	3,788,624	430,766,549	1.5%
Other Securities.....		3,227,131,145	11.1%
TOTAL TAIWAN.....		4,716,756,202	16.2%
THAILAND — (2.0%)			
Other Securities.....		603,577,687	2.1%
TURKEY — (0.4%)			
Other Securities.....		132,234,912	0.4%
UNITED ARAB EMIRATES — (0.6%)			
Other Securities.....		166,250,278	0.6%
UNITED KINGDOM — (0.0%)			
Other Security.....		1,063,633	0.0%
UNITED STATES — (0.0%)			
Other Security.....		6,426,925	0.0%
TOTAL COMMON STOCKS.....		28,760,905,057	98.7%
PREFERRED STOCKS — (0.9%)			
BRAZIL — (0.9%)			
Petroleo Brasileiro SA.....	22,001,222	106,228,658	0.4%
Other Securities.....		140,970,851	0.5%
TOTAL BRAZIL.....		247,199,509	0.9%
CHILE — (0.0%)			
Other Securities.....		2,680,141	0.0%

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COLOMBIA — (0.0%) Other Securities.....		\$ 10,245,894	0.0%
PHILIPPINES — (0.0%) Other Security.....		1,037,601	0.0%
SOUTH KOREA — (0.0%) Other Securities.....		631,698	0.0%
THAILAND — (0.0%) Other Security.....		990,448	0.0%
TOTAL PREFERRED STOCKS.....		262,785,291	0.9%
RIGHTS/WARRANTS — (0.0%)			
INDIA — (0.0%) Other Securities.....		6,071	0.0%
INDONESIA — (0.0%) Other Security.....		12,246	0.0%
SOUTH KOREA — (0.0%) Other Securities.....		31,054	0.0%
TAIWAN — (0.0%) Other Securities.....		48,707	0.0%
THAILAND — (0.0%) Other Securities.....		1,519,834	0.0%
TOTAL RIGHTS/WARRANTS.....		1,617,912	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$19,747,315,249).....		29,025,308,260	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.8%) @§ The DFA Short Term Investment Fund.....	45,348,297	524,679,798	1.8%
TOTAL INVESTMENTS—(100.0%) (Cost \$20,271,918,513).....		\$29,549,988,058	101.4%

As of October 31, 2021, Emerging Markets Core 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.....	954	12/17/21	\$211,221,711	\$219,276,900	\$8,055,189
Total Futures Contracts.....			<u>\$211,221,711</u>	<u>\$219,276,900</u>	<u>\$8,055,189</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$ 947,197,512	—	—	\$ 947,197,512
Chile.....	36,082,220	\$ 91,227,161	—	127,309,381
China.....	1,184,682,150	7,858,395,835	\$ 40,107,464	9,083,185,449
Colombia.....	47,310,651	—	—	47,310,651
Czech Republic.....	—	32,595,311	—	32,595,311
Egypt.....	145,411	15,686,679	—	15,832,090
Greece.....	—	63,122,281	163,190	63,285,471
Hong Kong.....	8,975,910	38,713,664	231,773	47,921,347
Hungary.....	—	73,889,087	—	73,889,087
India.....	191,856,639	3,814,001,078	21,455	4,005,879,172
Indonesia.....	17,328,641	479,259,643	1,674,009	498,262,293
Malaysia.....	—	473,866,285	171	473,866,456
Mexico.....	638,275,178	3,067,747	21,878	641,364,803
Netherlands.....	—	17,726,005	—	17,726,005
Peru.....	22,702,879	9,505	—	22,712,384
Philippines.....	4,858,542	234,610,013	793	239,469,348
Poland.....	—	262,412,729	—	262,412,729
Qatar.....	—	116,866,510	—	116,866,510
Russia.....	26,384,415	296,122,038	—	322,506,453
Saudi Arabia.....	1,705,833	894,304,856	—	896,010,689
South Africa.....	146,449,939	1,011,472,117	—	1,157,922,056
South Korea.....	66,853,722	3,973,125,838	1,090,663	4,041,070,223
Taiwan.....	443,781,892	4,272,626,468	347,842	4,716,756,202
Thailand.....	603,577,687	—	—	603,577,687
Turkey.....	476,082	131,758,830	—	132,234,912
United Arab Emirates.....	—	166,201,301	48,977	166,250,278
United Kingdom.....	—	1,063,633	—	1,063,633
United States.....	6,426,925	—	—	6,426,925
Preferred Stocks				
Brazil.....	247,134,443	65,066	—	247,199,509
Chile.....	—	2,680,141	—	2,680,141
Colombia.....	10,245,894	—	—	10,245,894
Philippines.....	—	1,037,601	—	1,037,601
South Korea.....	—	631,698	—	631,698
Thailand.....	990,448	—	—	990,448
Rights/Warrants				
India.....	—	6,071	—	6,071
Indonesia.....	—	12,246	—	12,246
South Korea.....	—	31,054	—	31,054
Taiwan.....	—	48,707	—	48,707
Thailand.....	—	1,519,834	—	1,519,834
Securities Lending Collateral.....	—	524,679,798	—	524,679,798
Futures Contracts**.....	8,055,189	—	—	8,055,189
TOTAL.....	\$4,661,498,202	\$24,852,836,830	\$43,708,215[^]	\$29,558,043,247

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

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

See accompanying Notes to Financial Statements.

EMERGING MARKETS TARGETED VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.0%)			
BRAZIL — (2.4%)			
Other Securities.....		\$ 5,693,992	2.4%
CHILE — (0.3%)			
Other Securities.....		680,494	0.3%
CHINA — (25.2%)			
China Conch Venture Holdings Ltd.....	201,500	979,158	0.4%
China Gas Holdings Ltd.....	390,000	973,448	0.4%
China National Building Material Co. Ltd., Class H.....	900,000	1,127,964	0.5%
China Resources Gas Group Ltd.....	130,000	697,754	0.3%
Fosun International Ltd.....	530,500	621,543	0.3%
Kingboard Holdings Ltd.....	150,500	655,850	0.3%
Kunlun Energy Co. Ltd.....	730,000	664,869	0.3%
PICC Property & Casualty Co. Ltd., Class H.....	1,102,000	1,025,902	0.5%
Sunac China Holdings Ltd.....	398,000	851,133	0.4%
* Tencent Music Entertainment Group, ADR.....	87,413	687,066	0.3%
* Trip.com Group Ltd., ADR.....	35,214	1,005,712	0.4%
* Vipshop Holdings Ltd., ADR.....	58,456	652,369	0.3%
Wharf Holdings Ltd.....	231,000	803,134	0.4%
Other Securities.....		48,925,303	20.6%
TOTAL CHINA.....		59,671,205	25.4%
COLOMBIA — (0.1%)			
Other Securities.....		270,047	0.1%
GREECE — (0.3%)			
Other Securities.....		765,948	0.3%
HONG KONG — (0.3%)			
Other Securities.....		693,395	0.3%
INDIA — (15.1%)			
Adani Enterprises Ltd.....	31,994	609,262	0.3%
* Adani Transmission Ltd.....	32,300	770,635	0.3%
Cipla Ltd.....	50,763	617,870	0.3%
IndusInd Bank Ltd.....	50,201	769,331	0.3%
Tata Consumer Products Ltd.....	82,391	895,635	0.4%
* Tata Motors Ltd.....	152,580	983,071	0.4%
Tata Steel Ltd.....	85,210	1,504,263	0.7%
UPL Ltd.....	75,705	755,897	0.3%
Other Securities.....		28,693,377	12.1%
TOTAL INDIA.....		35,599,341	15.1%
INDONESIA — (1.9%)			
Other Securities.....		4,393,850	1.9%
MALAYSIA — (1.8%)			
Other Securities.....		4,248,060	1.8%
MEXICO — (2.0%)			
Grupo Televisa SAB.....	384,935	778,919	0.3%

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
MEXICO — (Continued)			
Other Securities.....		\$ 3,840,109	1.7%
TOTAL MEXICO.....		4,619,028	2.0%
PHILIPPINES — (0.6%)			
Other Securities.....		1,443,052	0.6%
POLAND — (1.3%)			
Other Securities.....		3,074,860	1.3%
QATAR — (0.8%)			
Other Securities.....		1,892,996	0.8%
RUSSIA — (0.8%)			
Tatneft PJSC, Sponsored ADR.....	13,583	619,589	0.3%
Other Securities.....		1,199,307	0.5%
TOTAL RUSSIA.....		1,818,896	0.8%
SAUDI ARABIA — (3.3%)			
* Bank AlBilad.....	57,250	644,845	0.3%
Sahara International Petrochemical Co.....	64,085	752,557	0.3%
* Saudi Kayan Petrochemical Co.....	131,174	714,071	0.3%
Other Securities.....		5,805,131	2.5%
TOTAL SAUDI ARABIA.....		7,916,604	3.4%
SOUTH AFRICA — (3.7%)			
Aspen Pharmacare Holdings Ltd.....	54,209	861,200	0.4%
Nedbank Group Ltd.....	54,959	626,260	0.3%
Old Mutual Ltd.....	654,522	668,597	0.3%
Other Securities.....		6,654,516	2.7%
TOTAL SOUTH AFRICA.....		8,810,573	3.7%
SOUTH KOREA — (16.7%)			
E-MART, Inc.....	4,144	596,537	0.3%
Hankook Tire & Technology Co. Ltd.....	16,838	596,593	0.3%
* Hanwha Solutions Corp.....	20,018	702,287	0.3%
* Korean Air Lines Co. Ltd.....	23,980	625,217	0.3%
Samsung Fire & Marine Insurance Co. Ltd.....	3,347	663,451	0.3%
* Samsung Heavy Industries Co. Ltd.....	122,648	670,248	0.3%
Woori Financial Group, Inc.....	94,919	1,079,053	0.5%
Other Securities.....		34,609,901	14.5%
TOTAL SOUTH KOREA.....		39,543,287	16.8%
TAIWAN — (17.8%)			
# AU Optronics Corp.....	1,126,000	773,813	0.3%
China Development Financial Holding Corp.....	1,938,000	990,567	0.4%
Compal Electronics, Inc.....	862,000	758,611	0.3%
# Innolux Corp.....	1,286,000	773,569	0.3%
Lite-On Technology Corp.....	399,000	880,505	0.4%
Pegatron Corp.....	253,000	619,354	0.3%
Pou Chen Corp.....	489,000	599,718	0.3%
Shanghai Commercial & Savings Bank Ltd.....	389,000	616,045	0.3%
# Shin Kong Financial Holding Co. Ltd.....	1,923,698	677,981	0.3%

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
TAIWAN — (Continued)			
SinoPac Financial Holdings Co. Ltd.....	1,542,000	\$ 785,321	0.3%
Taishin Financial Holding Co. Ltd.....	1,583,166	1,039,341	0.5%
Wistron Corp.....	567,000	595,889	0.3%
Other Securities.....		33,098,981	14.0%
TOTAL TAIWAN.....		42,209,695	18.0%
THAILAND — (2.1%)			
Other Securities.....		4,901,616	2.1%
TURKEY — (0.6%)			
Other Securities.....		1,351,815	0.6%
UNITED ARAB EMIRATES — (0.9%)			
Emaar Properties PJSC.....	564,538	618,017	0.3%
Other Securities.....		1,418,721	0.6%
TOTAL UNITED ARAB EMIRATES.....		2,036,738	0.9%
TOTAL COMMON STOCKS.....		231,635,492	98.6%
PREFERRED STOCKS — (0.7%)			
BRAZIL — (0.6%)			
Gerdau SA.....	158,000	753,074	0.3%
Other Securities.....		686,500	0.3%
TOTAL BRAZIL.....		1,439,574	0.6%
COLOMBIA — (0.0%)			
Other Security.....		73,569	0.0%
PHILIPPINES — (0.0%)			
Other Security.....		18,457	0.0%
SOUTH KOREA — (0.0%)			
Other Security.....		31,128	0.0%
THAILAND — (0.1%)			
Other Security.....		108,296	0.1%
TOTAL PREFERRED STOCKS.....		1,671,024	0.7%
RIGHTS/WARRANTS — (0.0%)			
SOUTH KOREA — (0.0%)			
Other Security.....		343	0.0%
TAIWAN — (0.0%)			
Other Securities.....		589	0.0%
THAILAND — (0.0%)			
Other Securities.....		52,590	0.0%
TOTAL RIGHTS/WARRANTS.....		53,522	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$185,842,031).....		233,360,038	

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (1.3%)			
@§ The DFA Short Term Investment Fund.....	265,309	\$ 3,069,622	1.3%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$188,911,449).....		<u>\$236,429,660</u>	<u>100.6%</u>

As of October 31, 2021, Emerging Markets 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.....	7	12/17/21	\$1,555,098	\$1,608,950	\$53,852
Total Futures Contracts.....			<u>\$1,555,098</u>	<u>\$1,608,950</u>	<u>\$53,852</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$ 5,693,992	—	—	\$ 5,693,992
Chile.....	—	\$ 680,494	—	680,494
China.....	4,693,278	54,051,577	\$ 926,350	59,671,205
Colombia.....	270,047	—	—	270,047
Greece.....	—	765,948	—	765,948
Hong Kong.....	152,642	540,753	—	693,395
India.....	66,956	35,532,385	—	35,599,341
Indonesia.....	—	4,376,392	17,458	4,393,850
Malaysia.....	—	4,248,060	—	4,248,060
Mexico.....	4,399,671	219,357	—	4,619,028
Philippines.....	—	1,443,052	—	1,443,052
Poland.....	—	3,074,860	—	3,074,860
Qatar.....	—	1,892,996	—	1,892,996
Russia.....	1,592,248	226,648	—	1,818,896
Saudi Arabia.....	12,592	7,904,012	—	7,916,604
South Africa.....	171,056	8,639,517	—	8,810,573
South Korea.....	—	39,535,609	7,678	39,543,287
Taiwan.....	—	42,205,746	3,949	42,209,695
Thailand.....	4,901,616	—	—	4,901,616
Turkey.....	—	1,351,815	—	1,351,815
United Arab Emirates.....	17,497	2,019,241	—	2,036,738
Preferred Stocks				
Brazil.....	1,439,574	—	—	1,439,574
Colombia.....	73,569	—	—	73,569
Philippines.....	—	18,457	—	18,457
South Korea.....	—	31,128	—	31,128
Thailand.....	108,296	—	—	108,296
Rights/Warrants				
South Korea.....	—	343	—	343
Taiwan.....	—	589	—	589
Thailand.....	—	52,590	—	52,590

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$ 3,069,622	—	\$ 3,069,622
Futures Contracts**.....	\$ 53,852	—	—	53,852
TOTAL.....	<u>\$23,646,886</u>	<u>\$211,881,191</u>	<u>\$955,435^</u>	<u>\$236,483,512</u>

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	Large Cap International Portfolio*	International Core Equity Portfolio*	Global Small Company Portfolio	International Small Company Portfolio
ASSETS:				
Investments in Affiliated Investment Companies at Value.....	—	—	\$ 99,070	\$ 13,381,393
Investment Securities at Value (including \$342,264, \$1,784,215, \$0 and \$0 of securities on loan, respectively).....	\$ 5,949,952	\$ 34,143,208	—	—
Temporary Cash Investments at Value & Cost.....	—	—	—	89,678
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$301,094, \$1,594,847, \$0 and \$0, respectively).....	301,125	1,595,008	—	—
Segregated Cash for Futures Contracts.....	2,634	14,973	—	4,324
Foreign Currencies at Value.....	35,275	283,418	—	—
Cash.....	18,300	74,182	70	—
Receivables:				
Investment Securities Sold.....	6,947	30,873	—	—
Dividends, Interest and Tax Reclaims.....	20,875	116,268	—	2
Securities Lending Income.....	130	1,198	—	—
Fund Shares Sold.....	2,476	21,616	559	7,286
Futures Margin Variation.....	109	618	—	179
Unrealized Gain on Foreign Currency Contracts.....	8	—	—	—
Prepaid Expenses and Other Assets.....	30	184	11	436
Total Assets.....	<u>\$ 6,337,861</u>	<u>\$ 36,281,546</u>	<u>\$ 99,710</u>	<u>\$ 13,483,298</u>
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	301,155	1,595,091	—	—
Investment Securities Purchased.....	513	27,701	2	—
Fund Shares Redeemed.....	2,325	18,560	47	13,113
Due to Advisor.....	707	5,802	18	3,405
Unrealized Loss on Foreign Currency Contracts.....	1	22	—	—
Accrued Expenses and Other Liabilities.....	979	4,787	12	927
Total Liabilities.....	<u>305,680</u>	<u>1,651,963</u>	<u>79</u>	<u>17,445</u>
NET ASSETS.....	<u>\$ 6,032,181</u>	<u>\$ 34,629,583</u>	<u>\$ 99,631</u>	<u>\$ 13,465,853</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$6,032,181; \$34,629,583; \$99,631 and \$13,465,853 and shares outstanding of 218,311,626, 2,118,648,313, 6,419,115 and 578,162,359, respectively.....	<u>\$ 27.63</u>	<u>\$ 16.35</u>	<u>\$ 15.52</u>	<u>\$ 23.29</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,500,000,000</u>	<u>7,000,000,000</u>	<u>100,000,000</u>	<u>3,000,000,000</u>
Investments in Affiliated Investment Companies at Cost.....	\$ —	\$ —	\$ 78,886	N/A
Investment Securities at Cost.....	\$ 3,905,702	\$ 24,808,816	N/A	N/A
Foreign Currencies at Cost.....	\$ 34,595	\$ 279,476	\$ —	\$ —
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 4,366,527	\$ 26,524,050	\$ 76,801	\$ 9,852,598
Total Distributable Earnings (Loss).....	1,665,654	8,105,533	22,830	3,613,255
NET ASSETS.....	<u>\$ 6,032,181</u>	<u>\$ 34,629,583</u>	<u>\$ 99,631</u>	<u>\$ 13,465,853</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	Japanese Small Company Portfolio	Asia Pacific Small Company Portfolio	United Kingdom Small Company Portfolio	Continental Small Company Portfolio
ASSETS:				
Investments in Affiliated Investment Companies at Value...	\$ 379,961	\$ 381,648	\$ 44,159	\$ 868,048
Receivables:				
Fund Shares Sold.	11	16	—	6
Prepaid Expenses and Other Assets	8	8	8	8
Total Assets.	<u>379,980</u>	<u>381,672</u>	<u>44,167</u>	<u>868,062</u>
LIABILITIES:				
Payables:				
Fund Shares Redeemed.	—	40	—	1
Due to Advisor.	96	95	22	217
Accrued Expenses and Other Liabilities.	47	47	12	85
Total Liabilities.	<u>143</u>	<u>182</u>	<u>34</u>	<u>303</u>
NET ASSETS	<u>\$ 379,837</u>	<u>\$ 381,490</u>	<u>\$ 44,133</u>	<u>\$ 867,759</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$379,837; \$381,490; \$44,133 and \$867,759 and shares outstanding of 14,721,628, 14,162,754, 1,391,361 and 24,600,910, respectively.	<u>\$ 25.80</u>	<u>\$ 26.94</u>	<u>\$ 31.72</u>	<u>\$ 35.27</u>
NUMBER OF SHARES AUTHORIZED.	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>
NET ASSETS CONSIST OF:				
Paid-In Capital.	\$ 290,278	\$ 294,720	\$ 38,037	\$ 613,892
Total Distributable Earnings (Loss).	89,559	86,770	6,096	253,867
NET ASSETS	<u>\$ 379,837</u>	<u>\$ 381,490</u>	<u>\$ 44,133</u>	<u>\$ 867,759</u>

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	DFA International Real Estate Securities Portfolio*	DFA Global Real Estate Securities Portfolio*	DFA International Small Cap Value Portfolio*	International Vector Equity Portfolio*
ASSETS:				
Investments in Affiliated Investment Companies at Value.....	—	\$ 4,506,316	—	—
Investment Securities at Value (including \$310,687, \$211,568, \$437,113 and \$181,628 of securities on loan, respectively).....	\$ 5,897,243	6,022,099	\$ 12,602,305	\$ 3,674,695
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$310,518, \$217,036, \$383,544 and \$142,967, respectively).....	310,546	217,045	383,591	142,988
Segregated Cash for Futures Contracts.....	2,081	—	6,452	897
Foreign Currencies at Value.....	17,182	—	136,909	16,369
Cash.....	44,548	4,792	4,539	10,358
Receivables:				
Investment Securities Sold.....	10,245	—	12,985	6,881
Dividends, Interest and Tax Reclaims.....	22,704	1,721	57,301	13,318
Securities Lending Income.....	265	8	347	183
Fund Shares Sold.....	884	7,352	4,118	1,111
Futures Margin Variation.....	86	—	812	37
Unrealized Gain on Foreign Currency Contracts.....	—	—	10	—
Prepaid Expenses and Other Assets.....	11	63	59	24
Total Assets.....	6,305,795	10,759,396	13,209,428	3,866,861
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	310,621	217,101	383,569	142,982
Investment Securities Purchased.....	4,511	—	30,876	4,505
Fund Shares Redeemed.....	1,173	3,450	3,217	853
Due to Advisor.....	1,201	513	4,849	1,094
Unrealized Loss on Foreign Currency Contracts.....	4	—	34	—
Accrued Expenses and Other Liabilities.....	821	746	2,172	637
Total Liabilities.....	318,331	221,810	424,717	150,071
NET ASSETS.....	\$ 5,987,464	\$ 10,537,586	\$ 12,784,711	\$ 3,716,790
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$5,987,464; \$10,537,586; \$12,784,711 and \$3,716,790 and shares outstanding of 1,187,541,223, 792,605,237, 577,420,362 and 256,206,800, respectively.....	\$ 5.04	\$ 13.29	\$ 22.14	\$ 14.51
NUMBER OF SHARES AUTHORIZED.....	4,000,000,000	3,000,000,000	4,600,000,000	1,500,000,000
Investments in Affiliated Investment Companies at Cost.....	\$ —	\$ 3,743,815	\$ —	\$ —
Investment Securities at Cost.....	\$ 5,055,210	\$ 4,243,147	\$ 10,248,354	\$ 2,695,410
Foreign Currencies at Cost.....	\$ 17,485	\$ —	\$ 135,649	\$ 16,345
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 6,063,665	\$ 7,974,123	\$ 10,333,896	\$ 2,665,068
Total Distributable Earnings (Loss).....	(76,201)	2,563,463	2,450,815	1,051,722
NET ASSETS.....	\$ 5,987,464	\$ 10,537,586	\$ 12,784,711	\$ 3,716,790

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	International High Relative Profitability Portfolio*	World ex U.S. Value Portfolio	World ex U.S. Core Equity Portfolio*
ASSETS:			
Investments in Affiliated Investment Companies at Value.....	—	\$ 308,536	—
Investment Securities at Value (including \$102,860, \$0 and \$199,817 of securities on loan, respectively).....	\$ 2,173,960	—	\$ 4,039,571
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$96,291, \$0 and \$144,530, respectively).....	96,296	—	144,554
Segregated Cash for Futures Contracts.....	—	—	1,817
Foreign Currencies at Value.....	2,016	—	39,827
Cash.....	8,287	213	3,684
Receivables:			
Investment Securities Sold.....	—	—	2,665
Dividends, Interest and Tax Reclaims.....	5,172	—	11,097
Securities Lending Income.....	29	—	259
Fund Shares Sold.....	2,938	35	1,607
Futures Margin Variation.....	288	—	75
Prepaid Expenses and Other Assets.....	21	17	20
Total Assets.....	<u>2,289,007</u>	<u>308,801</u>	<u>4,245,176</u>
LIABILITIES:			
Payables:			
Upon Return of Securities Loaned.....	96,300	—	144,566
Investment Securities Purchased.....	7,603	—	135
Fund Shares Redeemed.....	615	51	2,409
Due to Advisor.....	453	47	863
Unrealized Loss on Foreign Currency Contracts.....	8	—	—
Deferred Taxes Payable.....	—	—	7,065
Accrued Expenses and Other Liabilities.....	304	37	972
Total Liabilities.....	<u>105,283</u>	<u>135</u>	<u>156,010</u>
NET ASSETS	<u>\$ 2,183,724</u>	<u>\$ 308,666</u>	<u>\$ 4,089,166</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:			
Institutional Class Shares — based on net assets of \$2,183,724; \$308,666 and \$4,089,166 and shares outstanding of 159,050,400, 24,367,707 and 295,469,031, respectively.....	<u>\$ 13.73</u>	<u>\$ 12.67</u>	<u>\$ 13.84</u>
NUMBER OF SHARES AUTHORIZED	<u>500,000,000</u>	<u>1,000,000,000</u>	<u>1,500,000,000</u>
Investments in Affiliated Investment Companies at Cost.....	<u>\$ —</u>	<u>\$ 259,829</u>	<u>\$ —</u>
Investment Securities at Cost.....	<u>\$ 1,682,824</u>	<u>N/A</u>	<u>\$ 3,030,242</u>
Foreign Currencies at Cost.....	<u>\$ 2,017</u>	<u>\$ —</u>	<u>\$ 39,385</u>
NET ASSETS CONSIST OF:			
Paid-In Capital.....	\$ 1,672,659	\$ 269,354	\$ 3,187,770
Total Distributable Earnings (Loss).....	511,065	39,312	901,396
NET ASSETS	<u>\$ 2,183,724</u>	<u>\$ 308,666</u>	<u>\$ 4,089,166</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	World Core Equity Portfolio	Selectively Hedged Global Equity Portfolio	Emerging Markets Portfolio	Emerging Markets Small Cap Portfolio
ASSETS:				
Investments in Affiliated Investment Companies at Value...	\$ 1,089,751	\$ 343,955	\$ 6,228,860	\$ 5,116,707
Segregated Cash for Futures Contracts.....	—	218	—	—
Cash	—	4,196	—	—
Receivables:				
Investment Securities/Affiliated Investment Companies				
Sold.....	368	—	—	—
Fund Shares Sold.....	157	55	2,023	3,291
Futures Margin Variation.....	—	9	—	—
Unrealized Gain on Forward Currency Contracts.....	—	736	—	—
Prepaid Expenses and Other Assets	7	16	41	27
Total Assets.....	<u>1,090,283</u>	<u>349,185</u>	<u>6,230,924</u>	<u>5,120,025</u>
LIABILITIES:				
Payables:				
Fund Shares Redeemed.....	1,334	36	4,275	2,148
Due to Advisor.....	28	12	1,017	1,419
Line of Credit.....	142	—	—	—
Unrealized Loss on Forward Currency Contracts.....	—	389	—	—
Accrued Expenses and Other Liabilities.....	65	41	445	534
Total Liabilities.....	<u>1,569</u>	<u>478</u>	<u>5,737</u>	<u>4,101</u>
NET ASSETS.....	<u>\$ 1,088,714</u>	<u>\$ 348,707</u>	<u>\$ 6,225,187</u>	<u>\$ 5,115,924</u>
NET ASSET VALUE, OFFERING AND REDEMPTION				
PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$1,088,714; \$348,707; \$6,225,187 and \$5,115,924 and shares outstanding of 48,268,788, 15,601,153, 188,337,679 and 196,539,681, respectively.....	<u>\$ 22.56</u>	<u>\$ 22.35</u>	<u>\$ 33.05</u>	<u>\$ 26.03</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,500,000,000</u>	<u>1,500,000,000</u>
Investments in Affiliated Investment Companies at Cost....	<u>\$ 682,662</u>	<u>\$ 190,774</u>	<u>N/A</u>	<u>N/A</u>
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 695,365	\$ 180,810	\$ 3,544,746	\$ 3,846,582
Total Distributable Earnings (Loss).....	393,349	167,897	2,680,441	1,269,342
NET ASSETS.....	<u>\$ 1,088,714</u>	<u>\$ 348,707</u>	<u>\$ 6,225,187</u>	<u>\$ 5,115,924</u>

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	Emerging Markets Value Portfolio	Emerging Markets Core Equity Portfolio*	Emerging Markets Targeted Value Portfolio*
ASSETS:			
Investments in Affiliated Investment Companies at Value.....	\$ 13,194,408	—	—
Investment Securities at Value (including \$0, \$1,647,460 and \$9,396 of securities on loan, respectively).....	—	\$ 29,025,308	\$ 233,360
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$0, \$524,603 and \$3,069, respectively).....	—	524,680	3,070
Segregated Cash for Futures Contracts.....	—	10,971	81
Foreign Currencies at Value.....	—	183,033	1,076
Cash.....	—	95,121	1,955
Receivables:			
Investment Securities/Affiliated Investment Companies Sold.....	—	11,615	537
Dividends and Interest.....	—	31,502	202
Securities Lending Income.....	—	4,030	33
Fund Shares Sold.....	84,657	15,300	140
Futures Margin Variation.....	—	453	—
Unrealized Gain on Foreign Currency Contracts.....	—	2	1
Prepaid Expenses and Other Assets.....	107	128	21
Total Assets.....	<u>13,279,172</u>	<u>29,902,143</u>	<u>240,476</u>
LIABILITIES:			
Payables:			
Upon Return of Securities Loaned.....	—	524,700	3,070
Investment Securities/Affiliated Investment Companies Purchased.....	—	15,765	593
Fund Shares Redeemed.....	2,706	21,531	78
Due to Advisor.....	3,540	8,230	104
Futures Margin Variation.....	—	—	13
Deferred Taxes Payable.....	—	169,435	1,566
Accrued Expenses and Other Liabilities.....	1,216	7,113	131
Total Liabilities.....	<u>7,462</u>	<u>746,774</u>	<u>5,555</u>
NET ASSETS.....	<u>\$ 13,271,710</u>	<u>\$ 29,155,369</u>	<u>\$ 234,921</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:			
Class R2 Shares — based on net assets of \$13,709; \$0 and \$0 and shares outstanding of 438,273, 0 and 0, respectively.....	<u>\$ 31.28</u>	<u>N/A</u>	<u>N/A</u>
NUMBER OF SHARES AUTHORIZED.....	<u>200,000,000</u>	<u>N/A</u>	<u>N/A</u>
Institutional Class Shares — based on net assets of \$13,258,001; \$29,155,369 and \$234,921 and shares outstanding of 421,137,868, 1,158,977,701 and 17,895,390, respectively.....	<u>\$ 31.48</u>	<u>\$ 25.16</u>	<u>\$ 13.13</u>
NUMBER OF SHARES AUTHORIZED.....	<u>3,000,000,000</u>	<u>5,000,000,000</u>	<u>500,000,000</u>
Investment Securities at Cost.....	<u>N/A</u>	<u>\$ 19,747,315</u>	<u>\$ 185,842</u>
Foreign Currencies at Cost.....	<u>\$ —</u>	<u>\$ 178,854</u>	<u>\$ 1,000</u>
NET ASSETS CONSIST OF:			
Paid-In Capital.....	\$ 12,155,659	\$ 22,212,258	\$ 170,520
Total Distributable Earnings (Loss).....	1,116,051	6,943,111	64,401
NET ASSETS.....	<u>\$ 13,271,710</u>	<u>\$ 29,155,369</u>	<u>\$ 234,921</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	Large Cap International Portfolio [#]	International Core Equity Portfolio [#]	Global Small Company Portfolio [*]	International Small Company Portfolio [*]
Investment Income				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$90 and \$29,819, respectively).....	—	—	\$ 826	\$ 284,123
Income from Securities Lending.....	—	—	61	13,194
Expenses Allocated from Affiliated Investment Companies.....	—	—	(55)	(15,068)
Income Distributions Received from Affiliated Investment Companies.....	—	—	505	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	—	—	1,337	282,249
Fund Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$14,631, \$80,927, \$0 and \$0, respectively)....	\$ 161,747	\$ 889,766	—	—
Income from Securities Lending.....	1,923	18,444	—	—
Total Fund Investment Income.....	163,670	908,210	—	—
Fund Expenses				
Investment Management Fees.....	8,782	68,526	320	40,800
Accounting & Transfer Agent Fees.....	1,031	6,043	8	1,690
Custodian Fees.....	402	2,378	—	2
Filing Fees.....	144	762	18	212
Shareholders' Reports.....	167	534	9	354
Directors'/Trustees' Fees & Expenses.....	63	347	—	137
Professional Fees.....	103	573	—	38
Previously Waived Fees Recovered by Advisor (Note C).....	—	183	31	—
Other.....	189	1,031	—	101
Total Fund Expenses.....	10,881	80,377	386	43,334
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	—	221	—
Fees Paid Indirectly (Note C).....	15	245	—	—
Net Expenses.....	10,866	80,132	165	43,334
Net Investment Income (Loss).....	152,804	828,078	1,172	238,915
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	88,328	210,041	—	—
Affiliated Investment Companies Shares Sold.....	(10)	(21)	336	—
Transactions Allocated from Affiliated Investment Company**.....	—	—	2,035	837,220
Futures.....	14,606	79,338	35	26,350
Foreign Currency Transactions.....	515	769	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	1,375,966	8,427,366	—	—
Affiliated Investment Companies Shares.....	(9)	(71)	14,525	—
Transactions Allocated from Affiliated Investment Company.....	—	—	5,844	2,927,439
Futures.....	2,380	10,863	—	3,416
Translation of Foreign Currency-Denominated Amounts.....	(315)	(1,813)	—	—
Net Realized and Unrealized Gain (Loss).....	1,481,461	8,726,472	22,775	3,794,425
Net Increase (Decrease) in Net Assets Resulting from Operations.....	\$1,634,265	\$9,554,550	\$23,947	\$4,033,340

** Net of foreign capital gain taxes withheld of \$0, \$0, \$5 and \$0, respectively.

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

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	Japanese Small Company Portfolio*	Asia Pacific Small Company Portfolio*	United Kingdom Small Company Portfolio*	Continental Small Company Portfolio*
Investment Income				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$1,105, \$166, \$10 and \$2,693, respectively).....	\$ 9,959	\$ 14,311	\$ 856	\$ 16,238
Income from Securities Lending.....	294	858	7	890
Expenses Allocated from Affiliated Investment Companies.....	<u>(583)</u>	<u>(533)</u>	<u>(40)</u>	<u>(941)</u>
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	<u>9,670</u>	<u>14,636</u>	<u>823</u>	<u>16,187</u>
Fund Expenses				
Investment Management Fees.....	2,007	1,843	145	3,230
Accounting & Transfer Agent Fees.....	81	83	1	152
Filing Fees.....	27	28	12	40
Shareholders' Reports.....	9	8	3	9
Directors'/Trustees' Fees & Expenses.....	5	6	—	8
Professional Fees.....	1	2	—	2
Previously Waived Fees Recovered by Advisor (Note C).....	—	—	57	—
Other.....	<u>3</u>	<u>2</u>	<u>1</u>	<u>9</u>
Total Fund Expenses.....	<u>2,133</u>	<u>1,972</u>	<u>219</u>	<u>3,450</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	<u>473</u>	<u>436</u>	<u>54</u>	<u>769</u>
Net Expenses.....	<u>1,660</u>	<u>1,536</u>	<u>165</u>	<u>2,681</u>
Net Investment Income (Loss).....	<u>8,010</u>	<u>13,100</u>	<u>658</u>	<u>13,506</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Transactions Allocated from Affiliated Investment Company**.....	17,921	49,285	1,117	44,052
Change in Unrealized Appreciation (Depreciation) of:				
Transactions Allocated from Affiliated Investment Company.....	<u>31,604</u>	<u>75,175</u>	<u>7,530</u>	<u>216,160</u>
Net Realized and Unrealized Gain (Loss).....	<u>49,525</u>	<u>124,460</u>	<u>8,647</u>	<u>260,212</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>\$57,535</u>	<u>\$137,560</u>	<u>\$9,305</u>	<u>\$273,718</u>

** 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).

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	DFA International Real Estate Securities Portfolio[#]	DFA Global Real Estate Securities Portfolio[#]	DFA International Small Cap Value Portfolio[#]	International Vector Equity Portfolio[#]
Investment Income				
Net Investment Income Allocated from Affiliated Investment Companies				
Income Distributions Received from Affiliated Investment Companies.....	—	\$ 21,150	—	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	—	21,150	—	—
Fund Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$24,220, \$8, \$30,819 and \$9,168, respectively).....	\$ 195,427	113,826	\$ 320,122	\$ 94,876
Income from Securities Lending.....	4,635	1,499	7,328	2,437
Total Fund Investment Income.....	<u>200,062</u>	<u>115,325</u>	<u>327,450</u>	<u>97,313</u>
Fund Expenses				
Investment Management Fees.....	13,522	18,667	60,881	13,086
Accounting & Transfer Agent Fees.....	682	1,647	2,185	753
Custodian Fees.....	449	31	1,300	344
Filing Fees.....	57	201	223	137
Shareholders' Reports.....	96	351	296	98
Directors'/Trustees' Fees & Expenses.....	60	99	132	38
Professional Fees.....	89	32	193	63
Previously Waived Fees Recovered by Advisor (Note C).....	—	26	—	—
Other.....	124	97	397	120
Total Fund Expenses.....	<u>15,079</u>	<u>21,151</u>	<u>65,607</u>	<u>14,639</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	9,038	—	—
Fees Paid Indirectly (Note C).....	219	3	46	5
Net Expenses.....	<u>14,860</u>	<u>12,110</u>	<u>65,561</u>	<u>14,634</u>
Net Investment Income (Loss).....	<u>185,202</u>	<u>124,365</u>	<u>261,889</u>	<u>82,679</u>
Realized and Unrealized Gain (Loss)				
Capital Gain Distributions Received from Investment Securities.....	—	1,045	—	—
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(56,022)	43,747	541,397	191,536
Affiliated Investment Companies Shares Sold.....	(43)	60,992	(1)	(7)
Futures.....	13,260	1,671	26,234	(437)
Foreign Currency Transactions.....	(485)	—	1,071	49
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	1,378,475	1,755,986	3,392,048	860,557
Affiliated Investment Companies Shares.....	(2)	1,097,358	(25)	(8)
Futures.....	3,086	—	9,695	826
Translation of Foreign Currency-Denominated Amounts.....	(414)	—	(1,012)	(279)
Net Realized and Unrealized Gain (Loss).....	<u>1,337,855</u>	<u>2,960,799</u>	<u>3,969,407</u>	<u>1,052,237</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$1,523,057</u></u>	<u><u>\$3,085,164</u></u>	<u><u>\$4,231,296</u></u>	<u><u>\$1,134,916</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, 2021

(Amounts in thousands)

	International High Relative Profitability Portfolio[#]	World ex U.S. Value Portfolio[*]	World ex U.S. Core Equity Portfolio[#]
Investment Income			
Net Investment Income Allocated from Affiliated Investment Companies			
Dividends (Net of Foreign Taxes Withheld of \$0, \$1,009 and \$0, respectively)	—	\$ 9,505	—
Income from Securities Lending	—	155	—
Expenses Allocated from Affiliated Investment Companies	—	(505)	—
Income Distributions Received from Affiliated Investment Companies	—	549	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies	—	9,704	—
Fund Investment Income			
Dividends (Net of Foreign Taxes Withheld of \$4,074, \$0 and \$11,197, respectively)	\$ 50,756	—	\$ 108,246
Income from Securities Lending	524	—	2,908
Total Fund Investment Income	51,280	—	111,154
Fund Expenses			
Investment Management Fees	4,939	1,121	10,401
Accounting & Transfer Agent Fees	460	18	768
Custodian Fees	159	—	809
Filing Fees	130	29	157
Shareholders' Reports	92	5	117
Directors'/Trustees' Fees & Expenses	22	3	43
Professional Fees	29	4	148
Other	68	4	154
Total Fund Expenses	5,899	1,184	12,597
Fees Waived, Expenses Reimbursed by Advisor (Note C)	—	564	—
Fees Paid Indirectly (Note C)	11	—	9
Net Expenses	5,888	620	12,588
Net Investment Income (Loss)	45,392	9,084	98,566
Realized and Unrealized Gain (Loss)			
Net Realized Gain (Loss) on:			
Investment Securities Sold**	43,197	—	21,498
Affiliated Investment Companies Shares Sold	(6)	252	(2)
Transactions Allocated from Affiliated Investment Company**	—	8,125	—
Futures	2,062	—	8,882
Foreign Currency Transactions	(81)	—	(357)
Change in Unrealized Appreciation (Depreciation) of:			
Investment Securities and Foreign Currency	399,054	—	991,909
Affiliated Investment Companies Shares	(2)	7,908	(6)
Transactions Allocated from Affiliated Investment Company	—	68,735	—
Futures	145	—	1,632
Translation of Foreign Currency-Denominated Amounts	(61)	—	(210)
Net Realized and Unrealized Gain (Loss)	444,308	85,020	1,023,346
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$489,700</u>	<u>\$94,104</u>	<u>\$1,121,912</u>

** Net of foreign capital gain taxes withheld of \$0, \$84 and \$16, respectively.

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

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	World Core Equity Portfolio	Selectively Hedged Global Equity Portfolio	Emerging Markets Portfolio*	Emerging Markets Small Cap Portfolio*
Investment Income				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$19,835 and \$14,911, respectively)...	—	\$ 2	\$ 159,499	\$ 129,476
Interest.....	—	—	477	79
Income from Securities Lending.....	—	—	4,669	18,767
Expenses Allocated from Affiliated Investment Companies.....	—	—	(9,503)	(14,427)
Income Distributions Received from Affiliated Investment Companies.....	\$ 16,932	5,639	—	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	<u>16,932</u>	<u>5,641</u>	<u>155,142</u>	<u>133,895</u>
Fund Expenses				
Investment Management Fees.....	2,333	854	20,224	29,660
Accounting & Transfer Agent Fees.....	143	65	752	654
Custodian Fees.....	1	3	—	—
Filing Fees.....	66	27	154	127
Shareholders' Reports.....	13	12	191	107
Directors'/Trustees' Fees & Expenses.....	11	4	73	61
Professional Fees.....	3	1	21	17
Previously Waived Fees Recovered by Advisor (Note C).....	129	—	—	—
Other.....	7	3	36	30
Total Fund Expenses.....	<u>2,706</u>	<u>969</u>	<u>21,451</u>	<u>30,656</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	2,035	722	6,401	10,859
Fees Paid Indirectly (Note C).....	—	1	—	—
Net Expenses.....	<u>671</u>	<u>246</u>	<u>15,050</u>	<u>19,797</u>
Net Investment Income (Loss).....	<u>16,261</u>	<u>5,395</u>	<u>140,092</u>	<u>114,098</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Affiliated Investment Companies Shares Sold.....	10,552	15,611	—	—
Transactions Allocated from Affiliated Investment Company**.....	—	—	398,700	592,687
Futures.....	(18)	1,247	—	—
Forward Currency Contracts.....	—	694	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	—	(19)	—	—
Affiliated Investment Companies Shares.....	283,947	88,688	—	—
Transactions Allocated from Affiliated Investment Company.....	—	—	691,616	923,652
Futures.....	—	196	—	—
Forward Currency Contracts.....	—	121	—	—
Net Realized and Unrealized Gain (Loss).....	<u>294,481</u>	<u>106,538</u>	<u>1,090,316</u>	<u>1,516,339</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$310,742</u></u>	<u><u>\$111,933</u></u>	<u><u>\$1,230,408</u></u>	<u><u>\$1,630,437</u></u>

** Net of foreign capital gain taxes withheld of \$0, \$0, \$49 and \$2,304, 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 OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	Emerging Markets Value Portfolio*	Emerging Markets Core Equity Portfolio#	Emerging Markets Targeted Value Portfolio#
Investment Income			
Net Investment Income Allocated from Affiliated Investment Companies			
Dividends (Net of Foreign Taxes Withheld of \$60,043, \$0 and \$0, respectively).....	\$ 475,745	—	—
Interest.....	49	—	—
Income from Securities Lending.....	14,264	—	—
Expenses Allocated from Affiliated Investment Companies.....	(20,912)	—	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	<u>469,146</u>	<u>—</u>	<u>—</u>
Fund Investment Income			
Dividends (Net of Foreign Taxes Withheld of \$0, \$94,860 and \$840, respectively).....	—	\$ 758,089	\$ 6,549
Income from Securities Lending.....	—	36,836	227
Total Fund Investment Income.....	<u>—</u>	<u>794,925</u>	<u>6,776</u>
Fund Expenses			
Investment Management Fees.....	60,987	106,295	1,293
Accounting & Transfer Agent Fees.....	1,274	5,232	41
Custodian Fees.....	—	9,238	128
Shareholder Servicing Fees			
Class R2 Shares.....	36	—	—
Filing Fees.....	179	458	47
Shareholders' Reports.....	362	721	2
Directors'/Trustees' Fees & Expenses.....	163	333	3
Professional Fees.....	16	710	17
Previously Waived Fees Recovered by Advisor (Note C).....	—	—	135
Other.....	79	1,092	28
Total Fund Expenses.....	<u>63,096</u>	<u>124,079</u>	<u>1,694</u>
Class R2 Shares.....	15	—	—
Institutional Class Shares.....	14,397	—	—
Fees Paid Indirectly (Note C).....	—	148	2
Net Expenses.....	<u>48,684</u>	<u>123,931</u>	<u>1,692</u>
Net Investment Income (Loss).....	<u>420,462</u>	<u>670,994</u>	<u>5,084</u>
Realized and Unrealized Gain (Loss)			
Net Realized Gain (Loss) on:			
Investment Securities Sold**.....	—	544,729	17,753
Affiliated Investment Companies Shares Sold.....	—	(14)	—
Transactions Allocated from Affiliated Investment Company**.....	675,824	—	—
Futures.....	—	67,395	348
Foreign Currency Transactions.....	—	(15,240)	(82)
Change in Unrealized Appreciation (Depreciation) of:			
Investment Securities and Foreign Currency.....	—	5,134,175	42,862
Affiliated Investment Companies Shares.....	—	(32)	—
Transactions Allocated from Affiliated Investment Company.....	3,251,339	—	—
Futures.....	—	15,950	67
Translation of Foreign Currency-Denominated Amounts.....	—	100	2
Net Realized and Unrealized Gain (Loss).....	<u>3,927,163</u>	<u>5,747,063</u>	<u>60,950</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$4,347,625</u></u>	<u><u>\$6,418,057</u></u>	<u><u>\$66,034</u></u>

** Net of foreign capital gain taxes withheld of \$11,984, \$257 and \$239, 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 CHANGES IN NET ASSETS

(Amounts in thousands)

	Large Cap International Portfolio		International Core Equity Portfolio		Global Small Company Portfolio***	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 152,804	\$ 117,936	\$ 828,078	\$ 608,730	\$ 1,172	\$ 616
Capital Gain Distributions Received from Investment Securities....	—	—	—	—	—	535
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	88,328	(380,110)	210,041	(1,030,907)	—	—
Affiliated Investment Companies Shares Sold.....	(10)	(71)	(21)	(170)	336	(712)
Transactions Allocated from Affiliated Investment Company*,**..	—	—	—	—	2,035	(193)
Futures.....	14,606	16,935	79,338	86,315	35	18
Foreign Currency Transactions.....	515	4,070	769	5,368	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	1,375,966	(141,807)	8,427,366	(1,938,314)	—	9
Affiliated Investment Companies Shares.....	(9)	27	(71)	97	14,525	(202)
Transactions Allocated from Affiliated Investment Company.....	—	—	—	—	5,844	(79)
Futures.....	2,380	(1,346)	10,863	(6,655)	—	—
Translation of Foreign Currency-Denominated Amounts.....	(315)	207	(1,813)	640	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	1,634,265	(384,159)	9,554,550	(2,274,896)	23,947	(8)
Distributions:						
Institutional Class Shares.....	(144,492)	(119,035)	(761,635)	(616,813)	(727)	(627)
Capital Share Transactions (1):						
Shares Issued.....	711,780	1,926,246	5,674,163	8,116,550	44,864	15,132
Shares Issued in Lieu of Cash Distributions.....	134,111	109,607	732,468	589,210	727	627
Shares Redeemed.....	(1,003,971)	(2,188,646)	(5,535,524)	(11,407,917)	(12,748)	(12,842)
Net Increase (Decrease) from Capital Share Transactions....	(158,080)	(152,793)	871,107	(2,702,157)	32,843	2,917
Total Increase (Decrease) in Net Assets.....	1,331,693	(655,987)	9,664,022	(5,593,866)	56,063	2,282
Net Assets						
Beginning of Year.....	4,700,488	5,356,475	24,965,561	30,559,427	43,568	41,286
End of Year.....	<u>\$ 6,032,181</u>	<u>\$ 4,700,488</u>	<u>\$34,629,583</u>	<u>\$ 24,965,561</u>	<u>\$ 99,631</u>	<u>\$ 43,568</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	26,957	94,221	365,542	716,205	3,098	1,667
Shares Issued in Lieu of Cash Distributions.....	5,054	5,201	47,003	47,443	58	54
Shares Redeemed.....	(38,575)	(109,723)	(359,922)	(1,014,855)	(886)	(1,300)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(6,564)</u>	<u>(10,301)</u>	<u>52,623</u>	<u>(251,207)</u>	<u>2,270</u>	<u>421</u>

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$0 and \$5, respectively.

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	International Small Company Portfolio***		Japanese Small Company Portfolio***		Asia Pacific Small Company Portfolio***	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 238,915	\$ 219,740	\$ 8,010	\$ 8,936	\$ 13,100	\$ 12,909
Net Realized Gain (Loss) on:						
Transactions Allocated from Affiliated						
Investment Company*,**.....	837,220	(279,498)	17,921	(2,944)	49,285	(3,570)
Futures.....	26,350	13,320	—	—	—	—
Change in Unrealized Appreciation						
(Depreciation) of:						
Transactions Allocated from Affiliated						
Investment Company.....	2,927,439	(573,955)	31,604	(15,236)	75,175	1,830
Futures.....	3,416	(2,575)	—	—	—	—
Net Increase (Decrease) in Net Assets						
Resulting from Operations.....	4,033,340	(622,968)	57,535	(9,244)	137,560	11,169
Distributions:						
Institutional Class Shares.....	(220,133)	(529,962)	(10,581)	(23,243)	(12,808)	(14,178)
Capital Share Transactions (1):						
Shares Issued.....	2,604,837	2,566,857	19,129	67,280	13,533	71,668
Shares Issued in Lieu of Cash Distributions.....	214,868	511,580	10,580	23,242	12,805	14,174
Shares Redeemed.....	(3,315,191)	(4,527,485)	(163,522)	(231,407)	(148,282)	(44,800)
Net Increase (Decrease) from Capital						
Share Transactions.....	(495,486)	(1,449,048)	(133,813)	(140,885)	(121,944)	41,042
Total Increase (Decrease) in Net Assets.....	3,317,721	(2,601,978)	(86,859)	(173,372)	2,808	38,033
Net Assets						
Beginning of Year.....	10,148,132	12,750,110	466,696	640,068	378,682	340,649
End of Year.....	<u>\$13,465,853</u>	<u>\$10,148,132</u>	<u>\$ 379,837</u>	<u>\$ 466,696</u>	<u>\$ 381,490</u>	<u>\$378,682</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	116,406	166,813	736	3,412	520	4,296
Shares Issued in Lieu of Cash Distributions.....	10,453	27,715	418	928	559	681
Shares Redeemed.....	(151,391)	(292,110)	(6,381)	(10,105)	(5,727)	(2,301)
Net Increase (Decrease) from Shares						
Issued and Redeemed.....	<u>(24,532)</u>	<u>(97,582)</u>	<u>(5,227)</u>	<u>(5,765)</u>	<u>(4,648)</u>	<u>2,676</u>

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

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

*** 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)

	United Kingdom Small Company Portfolio***		Continental Small Company Portfolio***		DFA International Real Estate Securities Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 658	\$ 377	\$ 13,506	\$ 9,756	\$ 185,202	\$ 190,031
Net Realized Gain (Loss) on:						
Investment Securities Sold**,**.....	—	—	—	—	(56,022)	(107,519)
Affiliated Investment Companies Shares Sold.....	—	—	—	—	(43)	(33)
Transactions Allocated from Affiliated Investment Company*,**.....	1,117	78	44,052	(23,161)	—	—
Futures.....	—	—	—	—	13,260	21,374
Foreign Currency Transactions.....	—	—	—	—	(485)	1,329
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	—	—	—	—	1,378,475	(1,553,230)
Affiliated Investment Companies Shares.....	—	—	—	—	(2)	14
Transactions Allocated from Affiliated Investment Company... Futures.....	7,530	(3,815)	216,160	(31,479)	3,086	(2,070)
Translation of Foreign Currency-Denominated Amounts.....	—	—	—	—	(414)	310
Net Increase (Decrease) in Net Assets Resulting from Operations.....	9,305	(3,360)	273,718	(44,884)	1,523,057	(1,449,794)
Distributions:						
Institutional Class Shares.....	(589)	(2,447)	(13,461)	(8,902)	—	(717,271)
Capital Share Transactions (1):						
Shares Issued.....	26,424	3,517	76,760	73,968	714,047	1,196,937
Shares Issued in Lieu of Cash Distributions.....	588	2,447	13,460	8,888	—	707,587
Shares Redeemed.....	(8,462)	(9,830)	(20,462)	(148,431)	(896,488)	(1,388,574)
Net Increase (Decrease) from Capital Share Transactions.....	18,550	(3,866)	69,758	(65,575)	(182,441)	515,950
Total Increase (Decrease) in Net Assets.....	27,266	(9,673)	330,015	(119,361)	1,340,616	(1,651,115)
Net Assets						
Beginning of Year.....	16,867	26,540	537,744	657,105	4,646,848	6,297,963
End of Year.....	<u>\$44,133</u>	<u>\$16,867</u>	<u>\$867,759</u>	<u>\$ 537,744</u>	<u>\$5,987,464</u>	<u>\$ 4,646,848</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	855	153	2,229	2,953	148,690	304,948
Shares Issued in Lieu of Cash Distributions.....	20	88	418	361	—	144,701
Shares Redeemed.....	(274)	(404)	(622)	(7,187)	(192,731)	(341,397)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>601</u>	<u>(163)</u>	<u>2,025</u>	<u>(3,873)</u>	<u>(44,041)</u>	<u>108,252</u>

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

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

*** 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)

	DFA Global Real Estate Securities Portfolio		DFA International Small Cap Value Portfolio		International Vector Equity Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 124,365	\$ 513,699	\$ 261,889	\$ 228,060	\$ 82,679	\$ 59,466
Capital Gain Distributions Received from Investment Securities.....	1,045	1,750	—	—	—	—
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	43,747	(42,440)	541,397	(411,850)	191,536	(76,225)
Affiliated Investment Companies Shares Sold.....	60,992	22,534	(1)	(2)	(7)	(7)
Futures.....	1,671	(362)	26,234	35,047	(437)	(8,170)
Foreign Currency Transactions.....	—	—	1,071	6,447	49	296
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	1,755,986	(868,809)	3,392,048	(1,526,362)	860,557	(125,231)
Affiliated Investment Companies Shares.....	1,097,358	(1,432,797)	(25)	(8)	(8)	15
Futures.....	—	—	9,695	(7,947)	826	—
Translation of Foreign Currency-Denominated Amounts....	—	—	(1,012)	(289)	(279)	132
Net Increase (Decrease) in Net Assets Resulting from Operations.....	3,085,164	(1,806,425)	4,231,296	(1,676,904)	1,134,916	(149,724)
Distributions:						
Institutional Class Shares.....	(186,953)	(599,021)	(258,254)	(430,950)	(74,200)	(57,640)
Capital Share Transactions (1):						
Shares Issued.....	2,211,113	2,435,290	1,538,249	2,667,860	397,948	1,704,392
Shares Issued in Lieu of Cash Distributions.....	179,038	567,176	226,985	385,828	73,824	56,357
Shares Redeemed.....	(1,976,601)	(2,640,206)	(2,841,493)	(4,485,990)	(538,557)	(1,408,660)
Net Increase (Decrease) from Capital Share Transactions.....	413,550	362,260	(1,076,259)	(1,432,302)	(66,785)	352,089
Total Increase (Decrease) in Net Assets.....	3,311,761	(2,043,186)	2,896,783	(3,540,156)	993,931	144,725
Net Assets						
Beginning of Year.....	7,225,825	9,269,011	9,887,928	13,428,084	2,722,859	2,578,134
End of Year.....	<u>\$10,537,586</u>	<u>\$ 7,225,825</u>	<u>\$12,784,711</u>	<u>\$ 9,887,928</u>	<u>\$3,716,790</u>	<u>\$ 2,722,859</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	189,077	243,141	74,227	181,563	29,258	184,973
Shares Issued in Lieu of Cash Distributions.....	16,811	49,884	11,757	20,438	5,458	5,172
Shares Redeemed.....	(168,470)	(267,327)	(140,273)	(292,999)	(39,764)	(150,794)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>37,418</u>	<u>25,698</u>	<u>(54,289)</u>	<u>(90,998)</u>	<u>(5,048)</u>	<u>39,351</u>

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

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

See accompanying Notes to Financial Statements.

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

	International High Relative Profitability Portfolio		World ex U.S. Value Portfolio***	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets				
Operations:				
Net Investment Income (Loss).....	\$ 45,392	\$ 19,772	\$ 9,084	\$ 6,168
Capital Gain Distributions Received from Investment Securities.....	—	—	—	440
Net Realized Gain (Loss) on:				
Investment Securities Sold*,**.....	43,197	(18,047)	—	—
Affiliated Investment Companies Shares Sold.....	(6)	(1)	252	(1,457)
Transactions Allocated from Affiliated Investment Company*,**.....	—	—	8,125	(14,842)
Futures.....	2,062	3,996	—	100
Foreign Currency Transactions.....	(81)	(53)	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	399,054	56,853	—	(42)
Affiliated Investment Companies Shares.....	(2)	5	7,908	(3,499)
Transactions Allocated from Affiliated Investment Company.....	—	—	68,735	(36,036)
Futures.....	145	(145)	—	—
Translation of Foreign Currency-Denominated Amounts.....	(61)	60	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>489,700</u>	<u>62,440</u>	<u>94,104</u>	<u>(49,168)</u>
Distributions:				
Institutional Class Shares.....	(43,180)	(18,018)	(8,755)	(6,579)
Capital Share Transactions (1):				
Shares Issued.....	559,296	1,014,049	60,323	54,277
Shares Issued in Lieu of Cash Distributions.....	42,393	17,687	8,749	6,573
Shares Redeemed.....	(339,830)	(259,261)	(52,670)	(100,557)
Net Increase (Decrease) from Capital Share Transactions.....	<u>261,859</u>	<u>772,475</u>	<u>16,402</u>	<u>(39,707)</u>
Total Increase (Decrease) in Net Assets.....	<u>708,379</u>	<u>816,897</u>	<u>101,751</u>	<u>(95,454)</u>
Net Assets				
Beginning of Year.....	<u>1,475,345</u>	<u>658,448</u>	<u>206,915</u>	<u>302,369</u>
End of Year.....	<u>\$2,183,724</u>	<u>\$1,475,345</u>	<u>\$308,666</u>	<u>\$ 206,915</u>
(1) Shares Issued and Redeemed:				
Shares Issued.....	42,975	101,501	4,967	6,299
Shares Issued in Lieu of Cash Distributions.....	3,204	1,705	723	672
Shares Redeemed.....	(25,822)	(25,836)	(4,335)	(11,524)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>20,357</u>	<u>77,370</u>	<u>1,355</u>	<u>(4,553)</u>

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0 and \$84, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0 and \$2, 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)

	World ex U.S. Core Equity Portfolio		World Core Equity Portfolio		Selectively Hedged Global Equity Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 98,566	\$ 77,826	\$ 16,261	\$ 14,907	\$ 5,395	\$ 5,790
Capital Gain Distributions Received from Investment Securities.....	—	—	—	8,146	—	4,097
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	21,498	(110,980)	—	—	—	—
Affiliated Investment Companies Shares Sold.....	(2)	(23)	10,552	(19,813)	15,611	(689)
Futures.....	8,882	13,484	(18)	(122)	1,247	460
Foreign Currency Transactions.....	(357)	1,255	—	—	—	—
Forward Currency Contracts.....	—	—	—	—	694	(1,961)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	991,909	(169,554)	—	—	(19)	—
Affiliated Investment Companies Shares.....	(6)	17	283,947	3,079	88,688	(13,537)
Futures.....	1,632	(598)	—	—	196	(146)
Translation of Foreign Currency-Denominated Amounts.....	(210)	101	—	—	—	—
Forward Currency Contracts.....	—	—	—	—	121	710
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>1,121,912</u>	<u>(188,472)</u>	<u>310,742</u>	<u>6,197</u>	<u>111,933</u>	<u>(5,276)</u>
Distributions:						
Institutional Class Shares.....	(98,429)	(75,535)	(16,210)	(16,437)	(6,934)	(9,635)
Capital Share Transactions (1):						
Shares Issued.....	608,060	1,273,174	205,873	198,881	40,778	64,436
Shares Issued in Lieu of Cash Distributions.....	97,865	74,685	15,000	15,264	6,900	9,598
Shares Redeemed.....	(850,479)	(1,592,928)	(196,293)	(313,856)	(92,479)	(146,446)
Net Increase (Decrease) from Capital Share Transactions.....	<u>(144,554)</u>	<u>(245,069)</u>	<u>24,580</u>	<u>(99,711)</u>	<u>(44,801)</u>	<u>(72,412)</u>
Total Increase (Decrease) in Net Assets.....	<u>878,929</u>	<u>(509,076)</u>	<u>319,112</u>	<u>(109,951)</u>	<u>60,198</u>	<u>(87,323)</u>
Net Assets						
Beginning of Year.....	<u>3,210,237</u>	<u>3,719,313</u>	<u>769,602</u>	<u>879,553</u>	<u>288,509</u>	<u>375,832</u>
End of Year.....	<u>\$4,089,166</u>	<u>\$ 3,210,237</u>	<u>\$1,088,714</u>	<u>\$ 769,602</u>	<u>\$348,707</u>	<u>\$ 288,509</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	45,421	135,315	9,724	13,724	2,016	4,300
Shares Issued in Lieu of Cash Distributions.....	7,267	7,310	711	969	372	564
Shares Redeemed.....	(64,633)	(168,321)	(9,418)	(20,996)	(4,584)	(9,787)
Net Increase (Decrease) from Shares Issued and Redeemed...	<u>(11,945)</u>	<u>(25,696)</u>	<u>1,017</u>	<u>(6,303)</u>	<u>(2,196)</u>	<u>(4,923)</u>

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$16, \$0 and \$0, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$2, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	Emerging Markets Portfolio***		Emerging Markets Small Cap Portfolio***		Emerging Markets Value Portfolio***	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 140,092	\$ 118,848	\$ 114,098	\$ 120,972	\$ 420,462	\$ 419,152
Net Realized Gain (Loss) on:						
Transactions Allocated from Affiliated						
Investment Company*,**.....	398,700	62,124	592,687	(377,221)	675,824	(1,030,841)
Change in Unrealized Appreciation						
(Depreciation) of:						
Transactions Allocated from Affiliated						
Investment Company.....	691,616	28,554	923,652	126,768	3,251,339	(1,128,949)
Net Increase (Decrease) in Net						
Assets Resulting from						
Operations.....	1,230,408	209,526	1,630,437	(129,481)	4,347,625	(1,740,638)
Distributions:						
Class R2 Shares.....	—	—	—	—	(349)	(569)
Institutional Class Shares.....	(122,695)	(118,156)	(128,503)	(170,927)	(381,943)	(441,483)
Total Distributions.....	(122,695)	(118,156)	(128,503)	(170,927)	(382,292)	(442,052)
Capital Share Transactions (1):						
Shares Issued.....	1,466,367	1,949,203	453,465	767,311	1,803,325	3,023,264
Shares Issued in Lieu of Cash						
Distributions.....	118,246	110,017	120,830	161,476	368,413	425,730
Shares Redeemed.....	(2,119,497)	(2,466,550)	(1,840,038)	(2,172,505)	(5,474,850)	(5,847,897)
Net Increase (Decrease) from						
Capital Share Transactions.....	(534,884)	(407,330)	(1,265,743)	(1,243,718)	(3,303,112)	(2,398,903)
Total Increase (Decrease) in Net						
Assets.....	572,829	(315,960)	236,191	(1,544,126)	662,221	(4,581,593)
Net Assets						
Beginning of Year.....	5,652,358	5,968,318	4,879,733	6,423,859	12,609,489	17,191,082
End of Year.....	<u>\$ 6,225,187</u>	<u>\$ 5,652,358</u>	<u>\$ 5,115,924</u>	<u>\$ 4,879,733</u>	<u>\$13,271,710</u>	<u>\$12,609,489</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	43,254	81,083	18,380	43,649	58,117	131,688
Shares Issued in Lieu of Cash						
Distributions.....	3,525	4,148	5,119	8,071	12,138	16,867
Shares Redeemed.....	(62,966)	(97,296)	(75,078)	(123,692)	(175,638)	(250,369)
Net Increase (Decrease) from						
Shares Issued and Redeemed....	<u>(16,187)</u>	<u>(12,065)</u>	<u>(51,579)</u>	<u>(71,972)</u>	<u>(105,383)</u>	<u>(101,814)</u>

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$49, \$2,304 and \$11,984, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$162 and \$365, 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)

	Emerging Markets Core Equity Portfolio		Emerging Markets Targeted Value Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets				
Operations:				
Net Investment Income (Loss).....	\$ 670,994	\$ 561,952	\$ 5,084	\$ 3,141
Net Realized Gain (Loss) on:				
Investment Securities Sold*,**.....	544,729	(1,673,803)	17,753	1,473
Affiliated Investment Companies Shares Sold.....	(14)	(9)	—	—
Futures.....	67,395	69,434	348	(609)
Foreign Currency Transactions.....	(15,240)	(17,720)	(82)	36
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	5,134,175	760,317	42,862	3,387
Affiliated Investment Companies Shares.....	(32)	17	—	—
Futures.....	15,950	(12,657)	67	(13)
Translation of Foreign Currency-Denominated Amounts.....	100	(579)	2	(4)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>6,418,057</u>	<u>(313,048)</u>	<u>66,034</u>	<u>7,411</u>
Distributions:				
Institutional Class Shares.....	(590,306)	(585,760)	(4,500)	(3,875)
Capital Share Transactions (1):				
Shares Issued.....	4,891,169	6,136,399	53,547	116,272
Shares Issued in Lieu of Cash Distributions.....	560,095	555,504	4,385	3,875
Shares Redeemed.....	<u>(6,904,346)</u>	<u>(9,635,005)</u>	<u>(54,708)</u>	<u>(67,880)</u>
Net Increase (Decrease) from Capital Share Transactions.....	<u>(1,453,082)</u>	<u>(2,943,102)</u>	<u>3,224</u>	<u>52,267</u>
Total Increase (Decrease) in Net Assets.....	<u>4,374,669</u>	<u>(3,841,910)</u>	<u>64,758</u>	<u>55,803</u>
Net Assets				
Beginning of Year.....	<u>24,780,700</u>	<u>28,622,610</u>	<u>170,163</u>	<u>114,360</u>
End of Year.....	<u><u>\$29,155,369</u></u>	<u><u>\$24,780,700</u></u>	<u><u>\$234,921</u></u>	<u><u>\$170,163</u></u>
(1) Shares Issued and Redeemed:				
Shares Issued.....	191,908	329,136	4,233	14,050
Shares Issued in Lieu of Cash Distributions.....	22,111	28,643	389	366
Shares Redeemed.....	<u>(273,309)</u>	<u>(529,560)</u>	<u>(4,246)</u>	<u>(7,864)</u>
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(59,290)</u>	<u>(171,781)</u>	<u>376</u>	<u>6,552</u>

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$257 and \$239, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$72 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Large Cap International Portfolio					International Core Equity Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 20.90	\$ 22.78	\$ 21.29	\$ 23.52	\$ 19.52	\$ 12.08	\$ 13.19	\$ 12.65	\$ 14.23	\$ 11.58
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.70	0.49	0.70	0.66	0.58	0.40	0.28	0.41	0.38	0.34
Net Gains (Losses) on Securities (Realized and Unrealized)	6.70	(1.87)	1.47	(2.25)	4.00	4.24	(1.11)	0.53	(1.60)	2.63
Total from Investment Operations	7.40	(1.38)	2.17	(1.59)	4.58	4.64	(0.83)	0.94	(1.22)	2.97
Less Distributions:										
Net Investment Income	(0.67)	(0.50)	(0.68)	(0.64)	(0.58)	(0.37)	(0.28)	(0.40)	(0.36)	(0.32)
Total Distributions	(0.67)	(0.50)	(0.68)	(0.64)	(0.58)	(0.37)	(0.28)	(0.40)	(0.36)	(0.32)
Net Asset Value, End of Year	\$ 27.63	\$ 20.90	\$ 22.78	\$ 21.29	\$ 23.52	\$ 16.35	\$ 12.08	\$ 13.19	\$ 12.65	\$ 14.23
Total Return	35.55%	(6.05%)	10.38%	(6.97%)	23.79%	38.56%	(6.32%)	7.67%	(8.79%)	26.02%
Net Assets, End of Year (thousands)	\$6,032,181	\$4,700,488	\$5,356,475	\$4,587,406	\$4,723,090	\$34,629,583	\$24,965,561	\$30,559,427	\$27,174,589	\$25,443,968
Ratio of Expenses to Average Net Assets	0.19%	0.22%	0.23%	0.23%	0.25%	0.25%	0.30%	0.29%	0.30%	0.30%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.19%	0.23%	0.24%	0.23%	0.25%	0.25%	0.30%	0.31%	0.30%	0.32%
Ratio of Net Investment Income to Average Net Assets	2.65%	2.31%	3.22%	2.78%	2.72%	2.56%	2.24%	3.21%	2.67%	2.62%
Portfolio Turnover Rate	14%	19%	7%	8%	10%	8%	4%	6%	4%	6%

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)

	Global Small Company Portfolio					International Small Company Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Period Jan 18, 2017 to Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Period	\$ 10.50	\$ 11.07	\$ 10.73	\$ 11.53	\$ 10.00	\$ 16.84	\$ 18.21	\$ 18.46	\$ 21.52	\$ 17.78
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.22	0.15	0.18	0.19	0.14	0.41	0.33	0.43	0.46	0.41
Net Gains (Losses) on Securities (Realized and Unrealized)	4.97	(0.55)	0.27	(0.75)	1.39	6.42	(0.93)	0.58	(2.41)	4.13
Total from Investment Operations	5.19	(0.40)	0.45	(0.56)	1.53	6.83	(0.60)	1.01	(1.95)	4.54
Less Distributions:										
Net Investment Income	(0.17)	(0.17)	(0.11)	(0.17)	—	(0.38)	(0.37)	(0.44)	(0.44)	(0.34)
Net Realized Gains	—	—	—	(0.07)	—	—	(0.40)	(0.82)	(0.67)	(0.46)
Total Distributions	(0.17)	(0.17)	(0.11)	(0.24)	—	(0.38)	(0.77)	(1.26)	(1.11)	(0.80)
Net Asset Value, End of Period	\$ 15.52	\$ 10.50	\$ 11.07	\$ 10.73	\$ 11.53	\$ 23.29	\$ 16.84	\$ 18.21	\$ 18.46	\$ 21.52
Total Return	49.81%	(3.75%)	4.29%	(5.02%)	15.30%(B)	40.83%	(3.64%)	6.44%	(9.54%)	26.54%
Net Assets, End of Period (thousands)	\$99,631	\$43,568	\$41,286	\$31,380	\$15,021	\$13,465,853	\$10,148,132	\$12,750,110	\$12,656,204	\$13,490,290
Ratio of Expenses to Average Net Assets *(C)	0.47%	0.47%	0.49%	0.49%	0.42%(D)(E)	0.46%	0.53%	0.54%	0.53%	0.53%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) *(C)	0.71%	0.85%	0.93%	0.90%	1.14%(D)(E)	0.46%	0.53%	0.54%	0.53%	0.53%
Ratio of Net Investment Income to Average Net Assets	1.49%	1.50%	1.69%	1.58%	1.74%(D)(E)	1.90%	1.96%	2.44%	2.18%	2.14%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	0.24%	0.27%	0.27%	0.26%	0.27%	0.12%	0.12%	0.12%	0.12%	0.12%

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)

	Japanese Small Company Portfolio					Asia Pacific Small Company Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 23.39	\$ 24.89	\$ 25.70	\$ 28.56	\$ 23.01	\$ 20.13	\$ 21.11	\$ 20.83	\$ 23.71	\$ 21.27
<u>Income from Investment Operations (A)</u>										
Net Investment Income	0.44	0.40	0.45	0.43	0.37	0.75	0.75	0.77	0.84	0.74
Net Gains (Losses) on Securities (Realized and Unrealized)	2.51	(0.91)	0.37	(2.59)	5.61	6.74	(0.77)	0.19	(2.76)	2.45
Total from Investment Operations	2.95	(0.51)	0.82	(2.16)	5.98	7.49	(0.02)	0.96	(1.92)	3.19
<u>Less Distributions:</u>										
Net Investment Income	(0.54)	(0.61)	(0.28)	(0.70)	(0.43)	(0.68)	(0.96)	(0.68)	(0.96)	(0.75)
Net Realized Gains	—	(0.38)	(1.35)	—	—	—	—	—	—	—
Total Distributions	(0.54)	(0.99)	(1.63)	(0.70)	(0.43)	(0.68)	(0.96)	(0.68)	(0.96)	(0.75)
Net Asset Value, End of Year	\$ 25.80	\$ 23.39	\$ 24.89	\$ 25.70	\$ 28.56	\$ 26.94	\$ 20.13	\$ 21.11	\$ 20.83	\$ 23.71
Total Return	12.66%	(2.32%)	4.01%	(7.82%)	26.56%	37.81%	(0.23%)	4.81%	(8.51%)	15.70%
Net Assets, End of Year (thousands)	\$379,837	\$466,696	\$640,068	\$622,650	\$647,978	\$381,490	\$378,682	\$340,649	\$346,335	\$332,153
Ratio of Expenses to Average Net Assets (F)	0.47%	0.54%	0.55%	0.53%	0.54%	0.48%	0.54%	0.57%	0.54%	0.54%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (F)	0.57%	0.64%	0.65%	0.63%	0.64%	0.58%	0.64%	0.67%	0.64%	0.64%
Ratio of Net Investment Income to Average Net Assets	1.69%	1.74%	1.91%	1.49%	1.50%	3.01%	3.92%	3.65%	3.57%	3.41%

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)

	United Kingdom Small Company Portfolio					Continental Small Company Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 21.35	\$ 27.85	\$ 26.95	\$ 32.67	\$ 27.21	\$ 23.82	\$ 24.84	\$ 24.37	\$ 28.24	\$ 21.48
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.58	0.43	0.76	0.85	0.87	0.57	0.40	0.55	0.61	0.45
Net Gains (Losses) on Securities (Realized and Unrealized)	10.31	(4.00)	1.68	(3.65)	6.67	11.45	(1.04)	1.23	(3.68)	6.73
Total from Investment Operations	10.89	(3.57)	2.44	(2.80)	7.54	12.02	(0.64)	1.78	(3.07)	7.18
Less Distributions:										
Net Investment Income	(0.52)	(0.68)	(0.47)	(0.79)	(0.93)	(0.57)	(0.38)	(0.51)	(0.59)	(0.42)
Net Realized Gains	—	(2.25)	(1.07)	(2.13)	(1.15)	—	—	(0.80)	(0.21)	—
Total Distributions	(0.52)	(2.93)	(1.54)	(2.92)	(2.08)	(0.57)	(0.38)	(1.31)	(0.80)	(0.42)
Net Asset Value, End of Year	\$ 31.72	\$ 21.35	\$ 27.85	\$ 26.95	\$ 32.67	\$ 35.27	\$ 23.82	\$ 24.84	\$ 24.37	\$ 28.24
Total Return	51.31%	(15.27%)	10.14%	(9.34%)	29.28%	50.70%	(2.63%)	7.94%	(11.14%)	33.68%
Net Assets, End of Year (thousands)	\$44,133	\$16,867	\$26,540	\$36,351	\$45,177	\$867,759	\$537,744	\$657,105	\$645,651	\$592,347
Ratio of Expenses to Average Net Assets (F)	0.59%	0.59%	0.59%	0.58%	0.59%	0.47%	0.54%	0.56%	0.54%	0.56%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (F)	0.74%	0.86%	0.82%	0.68%	0.71%	0.57%	0.64%	0.66%	0.64%	0.66%
Ratio of Net Investment Income to Average Net Assets	1.88%	1.89%	2.92%	2.75%	2.93%	1.76%	1.68%	2.30%	2.16%	1.78%

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA International Real Estate Securities Portfolio					DFA Global Real Estate Securities Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 3.77	\$ 5.61	\$ 4.85	\$ 5.07	\$ 5.23	\$ 9.57	\$ 12.71	\$ 10.71	\$ 10.90	\$ 10.84
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.16	0.15	0.20	0.22	0.21	0.16	0.68	0.34**	0.48	0.43
Net Gains (Losses) on Securities (Realized and Unrealized)	1.11	(1.35)	0.83	(0.22)	0.04	3.80	(3.00)	2.16**	(0.26)	0.15
Total from Investment Operations	1.27	(1.20)	1.03	—	0.25	3.96	(2.32)	2.50	0.22	0.58
Less Distributions:										
Net Investment Income	—	(0.64)	(0.27)	(0.22)	(0.41)	(0.20)	(0.70)	(0.50)	(0.34)	(0.49)
Net Realized Gains	—	—	—	—	—	(0.04)	(0.12)	(—)	(0.07)	(0.03)
Total Distributions	—	(0.64)	(0.27)	(0.22)	(0.41)	(0.24)	(0.82)	(0.50)	(0.41)	(0.52)
Net Asset Value, End of Year	\$ 5.04	\$ 3.77	\$ 5.61	\$ 4.85	\$ 5.07	\$ 13.29	\$ 9.57	\$ 12.71	\$ 10.71	\$ 10.90
Total Return	33.69%	(23.98%)	22.54%	(0.24%)	5.46%	42.08%	(19.28%)	24.55%	1.91%	5.82%
Net Assets, End of Year (thousands)	\$5,987,464	\$4,646,848	\$6,297,963	\$5,442,507	\$5,497,753	\$10,537,586	\$7,225,825	\$9,269,011	\$7,475,924	\$6,753,782
Ratio of Expenses to Average Net Assets *	0.27%	0.26%	0.27%	0.28%	0.28%	0.24%(C)	0.24%(C)	0.24%(C)	0.24%(C)	0.24%(C)
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) *	0.27%	0.27%	0.28%	0.28%	0.28%	0.34%(C)	0.34%(C)	0.35%(C)	0.35%(C)	0.37%(C)
Ratio of Net Investment Income to Average Net Assets	3.29%	3.61%	4.01%	4.27%	4.19%	1.33%	6.44%	2.95%**	4.42%	4.03%
Portfolio Turnover Rate	8%	12%	8%	5%	1%	1%	0%	0%	3%	2%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	N/A	N/A	N/A	N/A	N/A	0.11%	0.12%	0.13%	0.13%	0.15%

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)

	DFA International Small Cap Value Portfolio					International Vector Equity Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 15.65	\$ 18.58	\$ 19.24	\$ 23.51	\$ 19.31	\$ 10.42	\$ 11.62	\$ 11.74	\$ 13.33	\$ 10.78
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.44	0.33	0.45	0.47	0.39	0.32	0.23	0.33	0.32	0.28
Net Gains (Losses) on Securities (Realized and Unrealized)	6.48	(2.65)	(0.01)	(3.44)	4.72	4.06	(1.20)	0.24	(1.56)	2.57
Total from Investment Operations	6.92	(2.32)	0.44	(2.97)	5.11	4.38	(0.97)	0.57	(1.24)	2.85
Less Distributions:										
Net Investment Income	(0.43)	(0.32)	(0.48)	(0.56)	(0.29)	(0.29)	(0.23)	(0.34)	(0.30)	(0.28)
Net Realized Gains	—	(0.29)	(0.62)	(0.74)	(0.62)	—	—	(0.35)	(0.05)	(0.02)
Total Distributions	(0.43)	(0.61)	(1.10)	(1.30)	(0.91)	(0.29)	(0.23)	(0.69)	(0.35)	(0.30)
Net Asset Value, End of Year	\$ 22.14	\$ 15.65	\$ 18.58	\$ 19.24	\$ 23.51	\$ 14.51	\$ 10.42	\$ 11.62	\$ 11.74	\$ 13.33
Total Return	44.61%	(13.03%)	2.94%	(13.37%)	27.49%	42.24%	(8.41%)	5.49%	(9.52%)	26.83%
Net Assets, End of Year (thousands)	\$12,784,711	\$9,887,928	\$13,428,084	\$13,787,695	\$16,162,471	\$3,716,790	\$2,722,859	\$2,578,134	\$2,441,217	\$2,529,852
Ratio of Expenses to Average Net Assets	0.53%	0.65%	0.68%	0.68%	0.68%	0.42%	0.47%	0.50%	0.48%	0.49%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.53%	0.66%	0.69%	0.68%	0.68%	0.42%	0.48%	0.50%	0.48%	0.49%
Ratio of Net Investment Income to Average Net Assets	2.13%	2.02%	2.48%	2.10%	1.85%	2.35%	2.20%	2.94%	2.40%	2.36%
Portfolio Turnover Rate	15%	14%	18%	23%	21%	15%	18%	17%	12%	5%

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)

	International High Relative Profitability Portfolio					World Ex U.S. Value Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Period May 16, 2017 to Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Period	\$ 10.64	\$ 10.74	\$ 9.71	\$ 10.68	\$ 10.00	\$ 8.99	\$ 10.97	\$ 11.16	\$ 12.71	\$ 10.31
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.30	0.21	0.27	0.26	0.08	0.38	0.25	0.35	0.34	0.31
Net Gains (Losses) on Securities (Realized and Unrealized)	3.08	(0.13)	1.00	(1.01)	0.66	3.66	(1.96)	0.04	(1.48)	2.33
Total from Investment Operations	3.38	0.08	1.27	(0.75)	0.74	4.04	(1.71)	0.39	(1.14)	2.64
Less Distributions:										
Net Investment Income	(0.29)	(0.18)	(0.24)	(0.22)	(0.06)	(0.36)	(0.27)	(0.35)	(0.41)	(0.24)
Net Realized Gains	—	—	—	—	—	—	—	(0.23)	—	—
Total Distributions	(0.29)	(0.18)	(0.24)	(0.22)	(0.06)	(0.36)	(0.27)	(0.58)	(0.41)	(0.24)
Net Asset Value, End of Period	\$ 13.73	\$ 10.64	\$ 10.74	\$ 9.71	\$ 10.68	\$ 12.67	\$ 8.99	\$ 10.97	\$ 11.16	\$ 12.71
Total Return	31.85%	0.80%	13.19%	(7.20%)	7.38%(B)	45.23%	(15.76%)	3.75%	(9.22%)	25.97%
Net Assets, End of Period (thousands)	\$2,183,724	\$1,475,345	\$658,448	\$266,868	\$67,793	\$308,666	\$206,915	\$302,369	\$240,668	\$246,551
Ratio of Expenses to Average Net Assets *	0.30%	0.30%	0.33%	0.35%	0.31%(D)(E)	0.44%(C)	0.50%(C)	0.54%(C)	0.52%(C)	0.52%(C)
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) *	0.30%	0.31%	0.34%	0.35%	0.65%(D)(E)	0.64%(C)	0.71%(C)	0.76%(C)	0.74%(C)	0.75%(C)
Ratio of Net Investment Income to Average Net Assets	2.30%	1.97%	2.69%	2.41%	1.76%(D)(E)	3.14%	2.56%	3.25%	2.72%	2.69%
Portfolio Turnover Rate	15%	15%	9%	9%	2%(B)	N/A	N/A	N/A	N/A	N/A
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	N/A	N/A	N/A	N/A	N/A	0.20%	0.23%	0.24%	0.24%	0.25%

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)

	World Ex U.S. Core Equity Portfolio					
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	
Net Asset Value, Beginning of Period.....	\$ 10.44	\$ 11.17	\$ 10.65	\$ 12.15	\$ 9.93	
Income from Investment Operations (A)						
Net Investment Income (Loss)	0.33	0.24	0.33	0.31	0.27	
Net Gains (Losses) on Securities (Realized and Unrealized)	3.40	(0.74)	0.56	(1.52)	2.21	
Total from Investment Operations	3.73	(0.50)	0.89	(1.21)	2.48	
Less Distributions:						
Net Investment Income	(0.33)	(0.23)	(0.32)	(0.29)	(0.26)	
Net Realized Gains	—	—	(0.05)	—	—	
Total Distributions	(0.33)	(0.23)	(0.37)	(0.29)	(0.26)	
Net Asset Value, End of Period.....	\$ 13.84	\$ 10.44	\$ 11.17	\$ 10.65	\$ 12.15	
Total Return	35.87%	(4.42%)	8.64%	(10.22%)	25.33%	
Net Assets, End of Period (thousands)	\$4,089,166	\$3,210,237	\$3,719,313	\$3,129,791	\$2,805,367	
Ratio of Expenses to Average Net Assets	0.32%	0.35%	0.37%	0.39%	0.40%	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.32%	0.36%	0.38%	0.37%	0.40%	
Ratio of Net Investment Income to Average Net Assets	2.49%	2.26%	3.02%	2.56%	2.48%	
Portfolio Turnover Rate	6%	13%	8%	4%	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)

	World Core Equity Portfolio					Selectively Hedged Global Equity Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year.....	\$ 16.29	\$ 16.42	\$ 15.40	\$ 16.06	\$ 13.14	\$ 16.21	\$ 16.54	\$ 15.71	\$ 16.52	\$ 13.67
<u>Income from Investment Operations (A)</u>										
Net Investment Income (Loss).....	0.34	0.29	0.35	0.31	0.29	0.33	0.28	0.35	0.31	0.29
Net Gains (Losses) on Securities (Realized and Unrealized).....	6.27	(0.10)	1.13	(0.64)	2.98	6.21	(0.18)	1.12	(0.66)	2.98
Total from Investment Operations.....	6.61	0.19	1.48	(0.33)	3.27	6.54	0.10	1.47	(0.35)	3.27
<u>Less Distributions:</u>										
Net Investment Income.....	(0.34)	(0.29)	(0.35)	(0.30)	(0.30)	(0.20)	(0.43)	(0.44)	(0.27)	(0.30)
Net Realized Gains.....	—	(0.03)	(0.11)	(0.03)	(0.05)	(0.20)	—	(0.20)	(0.19)	(0.12)
Total Distributions.....	(0.34)	(0.32)	(0.46)	(0.33)	(0.35)	(0.40)	(0.43)	(0.64)	(0.46)	(0.42)
Net Asset Value, End of Year.....	\$ 22.56	\$ 16.29	\$ 16.42	\$ 15.40	\$ 16.06	\$ 22.35	\$ 16.21	\$ 16.54	\$ 15.71	\$ 16.52
Total Return.....	40.75%	1.25%	9.94%	(2.16%)	25.14%	40.81%	0.47%	10.10%	(2.28%)	24.54%
Net Assets, End of Year (thousands).....	\$1,088,714	\$769,602	\$879,553	\$741,512	\$546,891	\$348,707	\$288,509	\$375,832	\$403,195	\$402,204
Ratio of Expenses to Average Net Assets *(C).....	0.28%	0.32%	0.33%	0.35%	0.35%	0.32%	0.36%	0.37%	0.34%	0.35%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) *(C).....	0.46%	0.56%	0.60%	0.59%	0.60%	0.53%	0.61%	0.63%	0.60%	0.62%
Ratio of Net Investment Income to Average Net Assets.....	1.64%	1.81%	2.23%	1.89%	1.95%	1.60%	1.78%	2.25%	1.87%	1.90%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:.....										
	0.22%	0.25%	0.27%	0.27%	0.28%	0.25%	0.28%	0.30%	0.29%	0.29%

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Emerging Markets Portfolio					Emerging Markets Small Cap Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 27.64	\$ 27.56	\$ 25.46	\$ 29.55	\$ 24.12	\$ 19.67	\$ 20.07	\$ 18.72	\$ 23.49	\$ 20.39
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.74	0.55	0.73	0.61	0.49	0.52	0.41	0.48	0.53	0.49
Net Gains (Losses) on Securities (Realized and Unrealized)	5.32	0.07	2.05	(4.14)	5.43	6.41	(0.24)	1.87	(4.22)	3.58
Total from Investment Operations	6.06	0.62	2.78	(3.53)	5.92	6.93	0.17	2.35	(3.69)	4.07
Less Distributions:										
Net Investment Income	(0.65)	(0.54)	(0.68)	(0.56)	(0.49)	(0.57)	(0.44)	(0.46)	(0.53)	(0.51)
Net Realized Gains	—	—	—	—	—	—	(0.13)	(0.54)	(0.55)	(0.46)
Total Distributions	(0.65)	(0.54)	(0.68)	(0.56)	(0.49)	(0.57)	(0.57)	(1.00)	(1.08)	(0.97)
Net Asset Value, End of Year	\$ 33.05	\$ 27.64	\$ 27.56	\$ 25.46	\$ 29.55	\$ 26.03	\$ 19.67	\$ 20.07	\$ 18.72	\$ 23.49
Total Return	21.91%	2.36%	11.06%	(12.14)%	24.83%	35.51%	0.81%	12.96%	(16.45)%	21.00%
Net Assets, End of Year (thousands)	\$6,225,187	\$5,652,358	\$5,968,318	\$5,394,188	\$6,632,914	\$5,115,924	\$4,879,733	\$6,423,859	\$6,304,406	\$7,249,717
Ratio of Expenses to Average Net Assets (F)	0.39%	0.44%	0.48%	0.47%	0.50%	0.63%	0.69%	0.72%	0.70%	0.73%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (F)	0.49%	0.54%	0.58%	0.57%	0.60%	0.83%	0.89%	0.92%	0.90%	0.93%
Ratio of Net Investment Income to Average Net Assets	2.19%	2.07%	2.70%	2.08%	1.88%	2.10%	2.20%	2.44%	2.31%	2.32%

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)

	Emerging Markets Value Portfolio-Class R2 Shares					
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	
Net Asset Value, Beginning of Year.....	\$ 23.78	\$ 27.16	\$ 26.64	\$ 30.13	\$ 24.71	
Income from Investment Operations (A)						
Net Investment Income (Loss)	0.82	0.59	0.63	0.63	0.31	
Net Gains (Losses) on Securities (Realized and Unrealized)	7.45	(3.27)	0.56	(3.48)	5.60	
Total from Investment Operations.....	8.27	(2.68)	1.19	(2.85)	5.91	
Less Distributions:						
Net Investment Income.....	(0.77)	(0.70)	(0.67)	(0.64)	(0.49)	
Total Distributions.....	(0.77)	(0.70)	(0.67)	(0.64)	(0.49)	
Net Asset Value, End of Year.....	\$ 31.28	\$ 23.78	\$ 27.16	\$ 26.64	\$ 30.13	
Total Return.....	34.91%	(9.98%)	4.57%	(9.66%)	24.11%	
Net Assets, End of Year (thousands).....	\$13,709	\$12,587	\$29,146	\$25,150	\$31,198	
Ratio of Expenses to Average Net Assets (F)	0.74%	0.77%	0.81%	0.80%	0.81%	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (F)	0.84%	0.87%	0.91%	0.90%	0.91%	
Ratio of Net Investment Income to Average Net Assets.....	2.68%	2.41%	2.29%	2.07%	1.19%	

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Emerging Markets Value Portfolio-Institutional Class Shares					
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	
Net Asset Value, Beginning of Year.....	\$ 23.93	\$ 27.34	\$ 26.81	\$ 30.32	\$ 24.84	
Income from Investment Operations (A)						
Net Investment Income (Loss)	0.90	0.71	0.70	0.73	0.61	
Net Gains (Losses) on Securities (Realized and Unrealized).....	7.50	(3.35)	0.57	(3.53)	5.40	
Total from Investment Operations.....	8.40	(2.64)	1.27	(2.80)	6.01	
Less Distributions:						
Net Investment Income.....	(0.85)	(0.77)	(0.74)	(0.71)	(0.53)	
Total Distributions.....	(0.85)	(0.77)	(0.74)	(0.71)	(0.53)	
Net Asset Value, End of Year.....	\$ 31.48	\$ 23.93	\$ 27.34	\$ 26.81	\$ 30.32	
Total Return.....	35.24%	(9.75%)	4.83%	(9.45%)	24.41%	
Net Assets, End of Year (thousands).....	\$13,258,001	\$12,596,902	\$17,161,936	\$16,431,410	\$19,383,230	
Ratio of Expenses to Average Net Assets (F)	0.49%	0.52%	0.56%	0.54%	0.57%	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (F)	0.59%	0.62%	0.66%	0.64%	0.67%	
Ratio of Net Investment Income to Average Net Assets.....	2.92%	2.87%	2.54%	2.37%	2.23%	

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Emerging Markets Core Equity Portfolio					Emerging Markets Targeted Value Portfolio			
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Period Nov 14, 2018 to Oct 31, 2019
Net Asset Value, Beginning of Year.....	\$ 20.34	\$ 20.59	\$ 18.95	\$ 22.38	\$ 18.40	\$ 9.71	\$ 10.43	\$ 10.00	
Income from Investment Operations (A)									
Net Investment Income (Loss)	0.57	0.43	0.53	0.50	0.42	0.28	0.21	0.24	
Net Gains (Losses) on Securities (Realized and Unrealized)	4.76	(0.22)	1.64	(3.47)	3.95	3.39	(0.59)	0.20	
Total from Investment Operations	5.33	0.21	2.17	(2.97)	4.37	3.67	(0.38)	0.44	
Less Distributions:									
Net Investment Income	(0.51)	(0.46)	(0.53)	(0.46)	(0.39)	(0.23)	(0.23)	(0.01)	
Net Realized Gains	—	—	—	—	—	(0.02)	(0.11)	—	
Total Distributions	(0.51)	(0.46)	(0.53)	(0.46)	(0.39)	(0.25)	(0.34)	(0.01)	
Net Asset Value, End of Year.....	\$ 25.16	\$ 20.34	\$ 20.59	\$ 18.95	\$ 22.38	\$ 13.13	\$ 9.71	\$ 10.43	
Total Return	26.19%	1.13%	11.61%	(13.48%)	24.02%	38.29%	(3.89%)	4.38%(B)	
Net Assets, End of Year (thousands)	\$29,155,369	\$24,780,700	\$28,622,610	\$25,372,759	\$27,085,722	\$234,921	\$170,163	\$114,360	
Ratio of Expenses to Average Net Assets	0.42%	0.49%	0.52%	0.52%	0.55%	0.72%	0.84%	0.85%(D)(E)	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.42%	0.50%	0.53%	0.52%	0.56%	0.72%	0.87%	0.95%(D)(E)	
Ratio of Net Investment Income to Average Net Assets	2.26%	2.19%	2.62%	2.25%	2.08%	2.19%	2.26%	2.30%(D)(E)	
Portfolio Turnover Rate	10%	15%	4%	4%	4%	29%	34%	12%(B)	

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

NOTES TO FINANCIAL STATEMENTS

A. Organization:

DFA Investment Dimensions Group Inc. (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of one hundred operational portfolios, of which twenty-two (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, seven invest all of their assets in a corresponding series or fund (each such Portfolio, a “Feeder Fund”). Of the Feeder Funds, six invest all of their assets in a corresponding series of The DFA Investment Trust Company (“DFAITC”) and one invests all of its assets in the Dimensional Emerging Markets Value Fund (“DEM”) (each such series within DFAITC and DEM, a “Master Fund”, treated as partnerships for federal income tax purposes). Six of the Portfolios generally allocate their assets among other funds managed by Dimensional Fund Advisors LP (each such Portfolio, a “Fund of Funds”). The Fund of Funds may also invest in affiliated and unaffiliated registered and unregistered money market funds. The International Small Company Portfolio invests in five Master Funds within DFAITC. The Global Small Company Portfolio invests in six Master Funds within DFAITC and one underlying fund within the Fund (each such underlying fund within the Fund, an “Underlying Fund”). The DFA Global Real Estate Securities Portfolio invests in two Underlying Funds within the Fund and directly in securities. The World ex U.S. Value Portfolio invests in three Master/Underlying Funds within the Fund, DFAITC, and DEM. The World Core Equity Portfolio and Selectively Hedged Global Equity Portfolio each invest in three Underlying Funds within the Fund. As of October 31, 2021, the following Portfolios were the owner of record of the following approximate percentages of the total outstanding shares of the following Master/Underlying Funds as detailed below:

<u>Feeder Funds</u>	<u>Master/Underlying Funds</u>	<u>Percentage Ownership at 10/31/21</u>
Japanese Small Company Portfolio	The Japanese Small Company Series	11%
Asia Pacific Small Company Portfolio	The Asia Pacific Small Company Series	21%
United Kingdom Small Company Portfolio	The United Kingdom Small Company Series	2%
Continental Small Company Portfolio	The Continental Small Company Series	13%
Emerging Markets Portfolio	The Emerging Markets Series	99%
Emerging Markets Small Cap Portfolio	The Emerging Markets Small Cap Series	99%
Emerging Markets Value Portfolio	Dimensional Emerging Markets Value Fund	98%
<u>Funds of Funds</u>	<u>Underlying Funds</u>	<u>Percentage Ownership at 10/31/21</u>
International Small Company Portfolio	The Continental Small Company Series	87%
	The Japanese Small Company Series	89%
	The United Kingdom Small Company Series	97%
	The Asia Pacific Small Company Series	79%
	The Canadian Small Company Series	97%
Global Small Company Portfolio	U.S. Small Cap Portfolio	—
	The Continental Small Company Series	—
	The Japanese Small Company Series	—
	The Asia Pacific Small Company Series	—

<u>Funds of Funds</u>	<u>Underlying Funds</u>	<u>Percentage Ownership at 10/31/21</u>
	The Canadian Small Company Series	—
	The Emerging Markets Small Cap Series	—
	The United Kingdom Small Company Series	—
DFA Global Real Estate Securities Portfolio*	DFA Real Estate Securities Portfolio	7%
	DFA International Real Estate Securities Portfolio	61%
World ex U.S. Value Portfolio	Dimensional Emerging Markets Value Fund	1%
	DFA International Small Cap Value Portfolio	—
	The DFA International Value Series	2%
World Core Equity Portfolio	U.S. Core Equity 1 Portfolio	2%
	International Core Equity Portfolio	1%
	Emerging Markets Core Equity Portfolio	—
Selectively Hedged Global Equity Portfolio	U.S. Core Equity 2 Portfolio	1%
	International Core Equity Portfolio	—
	Emerging Markets Core Equity Portfolio	—

* DFA Global Real Estate Securities Portfolio invests in two Underlying Funds as indicated and securities listed on its Summary Schedule of Investments.

To achieve its investment objective, each Feeder Fund and Fund of Funds invests substantially all of its assets in corresponding Master and/or Underlying Funds as indicated above. The DFA Global Real Estate Securities Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in securities of companies in the real estate industry. Each Feeder Fund and Fund of Funds also invests in short-term temporary cash investments and futures. In addition, each Fund of Funds may engage in forward currency contracts.

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

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 Large Cap International Portfolio, International Core Equity Portfolio, DFA International Real Estate Securities Portfolio, DFA Global Real Estate Securities Portfolio, DFA International Small Cap Value Portfolio, International Vector Equity Portfolio, World ex U.S. Core Equity Portfolio, Emerging Markets Core Equity Portfolio, International High Relative Profitability Portfolio and Emerging Markets Targeted Value Portfolio (the "International Equity Portfolios"), including over-the-counter securities, are valued at the last quoted sale price of the day. International equity securities are subject to a fair value factor, as described later in this note. Securities held by the International Equity Portfolios that are listed on Nasdaq are valued at the Nasdaq Official Closing Price ("NOCP"). If there is no last reported sale price or NOCP for the day, the International Equity Portfolios value the securities within the range of the most recent quoted bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

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

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

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

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/Underlying Funds) are valued at their respective daily net asset values as reported by their administrator. The Feeder Funds', International Small Company Portfolio's, Global Small Company Portfolio's and World ex U.S. Value Portfolio's investments in series of either DFAITC or DEM reflect their proportionate interest in the net assets of such corresponding Master Fund(s). 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 Funds). 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 for the purpose of hedging against fluctuations in currency exchange rates. These contracts are marked-to-market daily based on daily forward exchange rates.

The International Equity Portfolios do not isolate the effect of foreign exchange rate fluctuations from the effect of fluctuations in the market prices of securities, whether realized or unrealized. However, the Selectively Hedged Global Equity Portfolio does isolate the effect of foreign currency rate fluctuations when determining the realized gain or loss upon the sale or maturity of foreign currency-denominated debt obligations pursuant to U.S. Federal income tax regulations; such amounts are categorized as foreign exchange gain or loss for income tax reporting purposes.

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates of securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the International Equity Portfolios and Selectively Hedged Global Equity Portfolio and the U.S. dollar equivalent amounts actually received or paid.

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

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

fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date).

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

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

Class 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 Funds, International Small Company Portfolio, Global Small Company Portfolio, and World ex U.S. Value Portfolio recognize their pro-rata shares of net investment income and realized and unrealized gains/losses on a daily basis from their respective Master Fund(s) within DFAITC or DEM, which are treated as partnerships 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.

The Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio, Emerging Markets Value Portfolio, World ex U.S. Core Portfolio, Emerging Markets Core Equity Portfolio and Emerging Markets Targeted Value Portfolio are subject to tax on short-term and long-term capital gains for investments in India. Such taxes are accrued on a daily basis and due upon sale of individual securities.

C. Investment Advisor:

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

Large Cap International Portfolio.....	0.15%*
International Core Equity Portfolio.....	0.21%*
Global Small Company Portfolio.....	0.41%*
International Small Company Portfolio.....	0.32%*
Japanese Small Company Portfolio.....	0.42%*
Asia Pacific Small Company Portfolio.....	0.42%*
United Kingdom Small Company Portfolio.....	0.42%*
Continental Small Company Portfolio.....	0.42%*
DFA International Real Estate Securities Portfolio.....	0.24%
DFA Global Real Estate Securities Portfolio.....	0.20%

DFA International Small Cap Value Portfolio.....	0.50%*
International Vector Equity Portfolio.....	0.37%*
International High Relative Profitability Portfolio.....	0.25%
World ex U.S. Value Portfolio.....	0.39%*
World ex U.S. Core Equity Portfolio.....	0.26%*
World Core Equity Portfolio.....	0.23%*
Selectively Hedged Global Equity Portfolio.....	0.25%*
Emerging Markets Portfolio.....	0.32%*
Emerging Markets Small Cap Portfolio.....	0.55%*
Emerging Markets Value Portfolio.....	0.42%*
Emerging Markets Core Equity Portfolio.....	0.36%*
Emerging Markets Targeted Value Portfolio.....	0.56%*

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

Portfolio	Management Fee Prior to February 28, 2021	Management Fee Effective February 28, 2021
Large Cap International Portfolio	0.18%	0.14%
International Core Equity Portfolio	0.24%	0.20%
Global Small Company Portfolio	0.43%	0.40%
International Small Company Portfolio	0.38%	0.30%
Japanese Small Company Portfolio	0.47%	0.40%
Asia Pacific Small Company Portfolio	0.47%	0.40%
United Kingdom Small Company Portfolio	0.47%	0.40%
Continental Small Company Portfolio	0.47%	0.40%
DFA International Small Cap Value Portfolio	0.60%	0.45%
International Vector Equity Portfolio	0.42%	0.35%
World ex U.S. Value Portfolio	0.43%	0.37%
World ex U.S. Core Equity Portfolio	0.29%	0.25%
World Core Equity Portfolio	0.27%	0.22%
Selectively Hedged Global Equity Portfolio	0.28%	0.24%
Emerging Markets Portfolio	0.37%	0.29%
Emerging Markets Small Cap Portfolio	0.60%	0.52%
Emerging Markets Value Portfolio	0.45%	0.41%
Emerging Markets Core Equity Portfolio	0.42%	0.33%
Emerging Markets Targeted Value Portfolio	0.65%	0.52%

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, and a portion of the Fee Waiver Agreement for certain Feeder Funds below, will remain in effect through February 28, 2022, may only be terminated by the Fund’s Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. The Fee Waiver Agreement with respect to the total management fees paid by the Feeder Funds, as described in the notes below, will remain in effect permanently, unless terminated by a Feeder Fund. During the year ended October 31, 2021, the Portfolios had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2021, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2021, are also reflected below (amounts in thousands). At any time that the Portfolio Expenses (defined below) of a class of a Portfolio are less than the applicable Expense Limitation Amount/Total Management Fee Limit 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/Total Management Fee

Limit that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount/Total Management Fee Limit in place for the Portfolio. The Advisor, however, will not be reimbursed by a Feeder Portfolio in connection with its Permanent Fee Waiver. 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. With respect to the World ex U.S. Value Portfolio, World Core Equity Portfolio and Selectively Hedged Global Equity Portfolio, the Advisor shall also not be reimbursed for any management fees previously waived to offset a Portfolio's proportionate share of the management fees paid by such Portfolio through its investment in other funds managed by the Advisor.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>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>
Large Cap International Portfolio (1).....	0.24%	—	—	—	—
International Core Equity Portfolio (1).....	0.30%	—	\$183	—	—
Global Small Company Portfolio (2).....	0.47%	—	31	\$ 221	\$ 530
International Small Company Portfolio (3).....	0.45%	—	—	—	—
Japanese Small Company Portfolio (4).....	0.47%	0.40%	—	473	—
Asia Pacific Small Company Portfolio (4).....	0.47%	0.40%	—	436	—
United Kingdom Small Company Portfolio (4).....	0.47%	0.40%	57	54	42
Continental Small Company Portfolio (4).....	0.47%	0.40%	—	769	—
DFA International Real Estate Securities Portfolio (1).....	0.29%	—	—	—	—
DFA Global Real Estate Securities Portfolio (5).....	0.24%	—	26	9,038	26,057
International Vector Equity Portfolio (1).....	0.60%	—	—	—	—
International High Relative Profitability Portfolio (2).....	0.35%	—	—	—	—
World ex U.S. Value Portfolio (6).....	0.60%	0.37%	—	564	—
World ex U.S. Core Equity Portfolio (7).....	0.39%	—	—	—	—
World Core Equity Portfolio (8)....	0.27%	0.22%	129	2,035	595
Selectively Hedged Global Equity Portfolio (9).....	0.40%	0.24%	—	722	—
Emerging Markets Portfolio (10)...	0.49%	0.29%	—	6,401	—
Emerging Markets Small Cap Portfolio (11).....	—	0.52%	—	10,859	—
Emerging Markets Value Portfolio (11).....	—	0.41%	—	14,397	—

<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>
Emerging Markets Core Equity Portfolio (1).....	0.54%	—	—	—	—
Emerging Markets Targeted Value Portfolio (2).....	0.85%	—	\$135	—	—
<u>Class R2 Shares</u>					
Emerging Markets Value Portfolio (12).....	0.96%	0.41%	—	\$ 15	—

(1) The Advisor has contractually agreed to waive all or a portion of its management fee and assume each Portfolio's ordinary operating expenses (excluding the expenses a Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of each Portfolio to the rates listed above as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount"). The Fee Waiver Agreement for the Large Cap International Portfolio became effective on January 1, 2017. In addition, prior to January 1, 2017, the Advisor had contractually agreed to waive all or a portion of its management fee and assume each of the International Core Equity Portfolio's and Emerging Markets Core Equity Portfolio's Portfolio Expenses to the extent necessary to limit the Portfolio Expenses of each such Portfolio to 0.49% and 0.85%, respectively, as a percentage of average net assets on an annualized basis.

(2) 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").

(3) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the other direct expenses of a class of the Portfolio (excluding expenses incurred through its investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount").

(4) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of each Portfolio to the extent necessary to limit the total management fees paid to the Advisor by each Portfolio, including the proportionate share of the management fees a 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 Money Market Series, to 0.40% of the average net assets of a class of a Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.47%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.50%. In addition to the Permanent Fee Waiver, the Advisor has contractually agreed to further waive all or a portion of its management fee and to assume the other direct expenses of a class of each Portfolio (excluding expenses incurred through its investment in other investment companies managed by the Advisor) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of each class of a Portfolio to the rates listed above as a percentage of the average net assets of a class of a Portfolio on an annualized basis (the "Expense Limitation Amount").

(5) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the expenses of the Portfolio (including the expenses that the Portfolio bears as a shareholder of its Master/Underlying Funds but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series and its investment in unaffiliated 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 the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount").

(6) Effective February 28, 2021, the Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.37% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master/Underlying Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (the "Total Management Fee Limit"). From February 28, 2020 to February 27, 2021, the Total Management Fee Limit was 0.43%. Prior to February 28, 2020, the Total Management Fee Limit was 0.47%. In addition, under the Fee Waiver Agreement, the Advisor also has agreed to waive all or a portion of the management fee that remains payable by the Portfolio (i.e., the management fee remaining after the proportionate share of the Master/Underlying Funds' management fees have been offset (the "Remaining Management Fee")) to the extent necessary to reduce the Portfolio's ordinary operating expenses (including expenses incurred through its investment in other investment companies but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series) ("Portfolio Expenses") to the rate listed above as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount"). The maximum amount that may be waived to limit Portfolio Expenses is the amount of the Remaining Management Fee.

(7) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of its Master/ Underlying Funds but excluding the expenses that the Portfolio incurs indirectly through its investment of its securities lending cash collateral in the Money Market Series and 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 average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount").

(8) Effective February 28, 2021, the Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.22% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master/Underlying Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series

(including the Portfolio's proportionate share of any management fees that a Master/Underlying Fund paid through its investment in an affiliated cash management fund) (the "Total Management Fee Limit"). From February 28, 2020 to February 27, 2021, the Total Management Fee Limit was 0.27%. Prior to February 28, 2020, the Total Management Fee Limit was 0.30%. In addition, under the Fee Waiver Agreement, the Advisor has also agreed to assume the expenses of a class of the Portfolio to the extent necessary to reduce the ordinary operating expenses (including expenses incurred through its investment in other investment companies but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series) ("Portfolio Expenses") of a class of the Portfolio so that such Portfolio Expenses do not exceed 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"). From February 28, 2019 to February 27, 2021, the Expense Limitation Amount was 0.32% of the average net assets of such class of the Portfolio on an annualized basis. From June 27, 2014 to February 27, 2019, the Expense Limitation Amount was 0.35% of the average net assets of such class of the Portfolio on an annualized basis.

(9) Effective February 28, 2021, the Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.24% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master/Underlying Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (the "Total Management Fee Limit"). From February 28, 2020 to February 27, 2021, the Total Management Fee Limit was 0.28%. Prior to February 28, 2020, the Total Management Fee Limit was 0.30%. In addition, under the Fee Waiver Agreement, the Advisor has also agreed to waive all or a portion of the management fee and to assume the expenses of a class of the Portfolio to the extent necessary to reduce the ordinary operating expenses (including expenses incurred through its investment in other investment companies but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series) ("Portfolio Expenses") of the Portfolio to the rate listed above as a percentage of average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount").

(10) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in the Money Market Series, to 0.29% of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.37%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.42%. Effective January 1, 2017, in addition to the Permanent Fee Waiver, the Advisor has contractually agreed to further waive all or a portion of its management fee and to assume the other direct expenses of a class of the Portfolio (excluding expenses incurred through its investment in other investment companies managed by the Advisor) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of each 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").

(11) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of each Portfolio to the extent necessary to limit the total management fees paid to the Advisor by a Portfolio, including the proportionate share of the management fees a 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 a Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limits for the Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio were 0.60% and 0.45%, respectively. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limits for the Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio were 0.65% and 0.50%, respectively.

(12) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in the Money Market Series, to 0.41% of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.45%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.50%. In addition to the Permanent Fee Waiver, the Advisor has contractually agreed to assume the direct expenses of the Class R2 shares of the Portfolio (excluding management fees and custodian fees) to the extent necessary to limit the annualized expenses of the Class R2 shares of the Portfolio (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) to the rate listed above as a percentage of the average net assets of the Class R2 shares of the Portfolio (the "Annualized Expense Ratio").

Earned Income Credit:

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

	Fees Paid Indirectly
Large Cap International Portfolio.....	\$ 15
International Core Equity Portfolio.....	245
Global Small Company Portfolio.....	—
DFA International Real Estate Securities Portfolio.....	219
DFA Global Real Estate Securities Portfolio.....	3
DFA International Small Cap Value Portfolio.....	46

	Fees Paid Indirectly
International Vector Equity Portfolio.....	\$ 5
International High Relative Profitability Portfolio.....	11
World ex U.S. Value Portfolio.....	—
World ex U.S. Core Equity Portfolio.....	9
Selectively Hedged Global Equity Portfolio.....	1
Emerging Markets Core Equity Portfolio.....	148
Emerging Markets Targeted Value Portfolio.....	2

Fees Paid to Officers and Directors/Trustees:

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

D. Deferred Compensation:

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

Large Cap International Portfolio.....	\$131
International Core Equity Portfolio.....	560
Global Small Company Portfolio.....	1
International Small Company Portfolio.....	349
Japanese Small Company Portfolio.....	15
Asia Pacific Small Company Portfolio.....	11
United Kingdom Small Company Portfolio.....	1
Continental Small Company Portfolio.....	12
DFA International Real Estate Securities Portfolio.....	113
DFA Global Real Estate Securities Portfolio.....	140
DFA International Small Cap Value Portfolio.....	443
International Vector Equity Portfolio.....	58
International High Relative Profitability Portfolio.....	15
World ex U.S. Value Portfolio.....	5
World ex U.S. Core Equity Portfolio.....	49
World Core Equity Portfolio.....	11
Selectively Hedged Global Equity Portfolio.....	6
Emerging Markets Portfolio.....	171
Emerging Markets Small Cap Portfolio.....	149
Emerging Markets Value Portfolio.....	575
Emerging Markets Core Equity Portfolio.....	562
Emerging Markets Targeted Value Portfolio.....	2

E. Purchases and Sales of Securities:

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

	Purchases	Sales
Large Cap International Portfolio.....	\$ 760,745	\$ 920,316
International Core Equity Portfolio.....	\$3,297,695	\$2,389,163
DFA International Real Estate Securities Portfolio.....	\$ 479,799	\$ 465,185
DFA Global Real Estate Securities Portfolio.....	\$ 444,129	\$ 44,271
DFA International Small Cap Value Portfolio.....	\$1,790,234	\$2,589,583
International Vector Equity Portfolio.....	\$ 504,971	\$ 561,230
International High Relative Profitability Portfolio.....	\$ 557,166	\$ 286,057
World ex U.S. Core Equity Portfolio.....	\$ 224,877	\$ 367,855
Emerging Markets Core Equity Portfolio.....	\$2,983,183	\$4,376,483
Emerging Markets Targeted Value Portfolio.....	\$ 68,912	\$ 65,297

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

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

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

	Balance at October 31, 2020	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2021	Shares as of October 31, 2021	Dividend Income	Capital Gain Distributions
Large Cap International Portfolio									
The DFA Short Term Investment Fund	\$ 174,366	\$1,590,749	\$1,463,971	\$ (10)	\$ (9)	\$ 301,125	26,026	\$147	—
Total	\$ 174,366	\$1,590,749	\$1,463,971	\$ (10)	\$ (9)	\$ 301,125	26,026	\$147	—
International Core Equity Portfolio									
The DFA Short Term Investment Fund	\$1,094,988	\$6,232,681	\$5,732,569	\$ (21)	\$ (71)	\$1,595,008	137,857	\$901	—
Total	\$1,094,988	\$6,232,681	\$5,732,569	\$ (21)	\$ (71)	\$1,595,008	137,857	\$901	—
Global Small Company Portfolio									
U.S. Small Cap Portfolio	\$ 24,896	\$ 23,482	\$ 4,842	\$336	\$14,525	\$ 58,397	1,204	\$505	—
Total	\$ 24,896	\$ 23,482	\$ 4,842	\$336	\$14,525	\$ 58,397	1,204	\$505	—
DFA International Real Estate Securities Portfolio									
The DFA Short Term Investment Fund	\$ 379,347	\$3,575,577	\$3,644,333	\$ (43)	\$ (2)	\$ 310,546	26,841	\$197	—
Total	\$ 379,347	\$3,575,577	\$3,644,333	\$ (43)	\$ (2)	\$ 310,546	26,841	\$197	—

	Balance at October 31, 2020	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2021	Shares as of October 31, 2021	Dividend Income	Capital Gain Distributions
DFA Global Real Estate Securities Portfolio									
DFA International Real Estate Securities Portfolio	\$2,587,797	\$ 364,344	\$ 151,100	\$(26,491)	\$ 892,154	\$3,666,704	727,521	—	—
DFA Real Estate Securities Portfolio	720,976	—	174,066	87,490	205,211	839,611	17,170	\$21,150	\$1,045
The DFA Short Term Investment Fund	72,156	789,441	644,538	(7)	(7)	217,045	18,759	64	—
Total	\$3,380,929	\$1,153,785	\$ 969,704	\$ 60,992	\$1,097,358	\$4,723,360	763,450	\$21,214	\$1,045
DFA International Small Cap Value Portfolio									
The DFA Short Term Investment Fund	\$ 419,762	\$1,651,783	\$1,687,928	\$ (1)	\$ (25)	\$ 383,591	33,154	\$ 241	—
Total	\$ 419,762	\$1,651,783	\$1,687,928	\$ (1)	\$ (25)	\$ 383,591	33,154	\$ 241	—
International Vector Equity Portfolio									
The DFA Short Term Investment Fund	\$ 123,777	\$ 653,553	\$ 634,327	\$ (7)	\$ (8)	\$ 142,988	12,359	\$ 94	—
Total	\$ 123,777	\$ 653,553	\$ 634,327	\$ (7)	\$ (8)	\$ 142,988	12,359	\$ 94	—
International High Relative Profitability Portfolio									
The DFA Short Term Investment Fund	\$ 48,097	\$ 751,910	\$ 703,703	\$ (6)	\$ (2)	\$ 96,296	8,323	—	—
Total	\$ 48,097	\$ 751,910	\$ 703,703	\$ (6)	\$ (2)	\$ 96,296	8,323	—	—
World ex U.S. Value Portfolio									
DFA International Small Cap Value Portfolio	\$ 18,901	\$ 7,152	\$ 6,799	\$ 252	\$ 7,908	\$ 27,414	1,238	\$ 549	—
Total	\$ 18,901	\$ 7,152	\$ 6,799	\$ 252	\$ 7,908	\$ 27,414	1,238	\$ 549	—
World ex U.S. Core Equity Portfolio									
The DFA Short Term Investment Fund	\$ 119,096	\$ 626,628	\$ 601,163	\$ (2)	\$ (5)	\$ 144,554	12,494	\$ 87	—
Total	\$ 119,096	\$ 626,628	\$ 601,163	\$ (2)	\$ (5)	\$ 144,554	12,494	\$ 87	—

	Balance at October 31, 2020	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2021	Shares as of October 31, 2021	Dividend Income	Capital Gain Distributions
World Core Equity Portfolio									
U.S. Core Equity 1 Portfolio	\$436,142	\$ 78,579	\$ 60,974	\$ 8,638	\$180,788	\$ 643,173	17,743	\$ 7,321	—
International Core Equity Portfolio	230,682	45,577	41,748	1,241	79,766	315,518	19,310	7,024	—
Emerging Markets Core Equity Portfolio	102,184	20,360	15,550	673	23,393	131,060	5,209	2,586	—
Total	\$769,008	\$ 144,516	\$ 118,272	\$10,552	\$283,947	\$1,089,751	42,262	\$16,931	—
Selectively Hedged Global Equity Portfolio									
U.S. Core Equity 2 Portfolio	\$147,786	\$ 14,404	\$ 37,969	\$ 9,881	\$ 53,077	\$ 187,179	5,645	\$ 2,172	—
International Core Equity Portfolio	79,764	9,174	22,426	3,250	24,158	93,920	5,748	2,181	—
Emerging Markets Core Equity Portfolio	57,734	10,596	19,407	2,480	11,453	62,856	2,498	1,285	—
Total	\$285,284	\$ 34,174	\$ 79,802	\$15,611	\$ 88,688	\$ 343,955	13,891	\$ 5,638	—
Emerging Markets Core Equity Portfolio									
The DFA Short Term Investment Fund	\$447,352	\$2,246,309	\$2,168,935	\$ (14)	\$ (32)	\$ 524,680	45,348	\$ 353	—
Total	\$447,352	\$2,246,309	\$2,168,935	\$ (14)	\$ (32)	\$ 524,680	45,348	\$ 353	—
Emerging Markets Targeted Value Portfolio									
The DFA Short Term Investment Fund	\$ 2,037	\$ 23,447	\$ 22,414	—	—	\$ 3,070	265	—	—
Total	\$ 2,037	\$ 23,447	\$ 22,414	—	—	\$ 3,070	265	—	—

F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2021, can occur as a result of realized gains on securities considered to be “passive foreign investment companies,” non-deductible expenses, realized foreign capital gains tax, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for

income tax purposes, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

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

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
Large Cap International Portfolio				
2020.....	\$119,035	—	—	\$119,035
2021.....	144,492	—	—	144,492
International Core Equity Portfolio				
2020.....	616,813	—	—	616,813
2021.....	761,635	—	—	761,635
Global Small Company Portfolio				
2020.....	627	—	—	627
2021.....	727	—	—	727
International Small Company Portfolio				
2020.....	251,539	\$278,423	—	529,962
2021.....	220,133	—	—	220,133
Japanese Small Company Portfolio				
2020.....	14,224	9,019	—	23,243
2021.....	10,581	—	—	10,581
Asia Pacific Small Company Portfolio				
2020.....	14,178	—	—	14,178
2021.....	12,808	—	—	12,808
United Kingdom Small Company Portfolio				
2020.....	969	1,478	—	2,447
2021.....	588	—	—	588
Continental Small Company Portfolio				
2020.....	8,902	—	—	8,902
2021.....	13,462	—	—	13,462
DFA International Real Estate Securities Portfolio				
2020.....	717,271	—	—	717,271
2021.....	—	—	—	—
DFA Global Real Estate Securities Portfolio				
2020.....	509,001	90,019	—	599,020
2021.....	153,865	33,088	—	186,953
DFA International Small Cap Value Portfolio				
2020.....	224,481	206,468	—	430,949
2021.....	258,254	—	—	258,254
International Vector Equity Portfolio				
2020.....	57,641	—	—	57,641
2021.....	74,200	—	—	74,200
International High Relative Profitability Portfolio				
2020.....	18,018	—	—	18,018
2021.....	43,180	—	—	43,180

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
World ex U.S. Value Portfolio				
2020.....	\$ 6,579	—	—	\$ 6,579
2021.....	8,755	—	—	8,755
World ex U.S. Core Equity Portfolio				
2020.....	75,535	—	—	75,535
2021.....	98,429	—	—	98,429
World Core Equity Portfolio				
2020.....	14,888	\$ 1,549	—	16,437
2021.....	16,210	—	—	16,210
Selectively Hedged Global Equity Portfolio				
2020.....	9,635	—	—	9,635
2021.....	3,648	3,286	—	6,934
Emerging Markets Portfolio				
2020.....	118,156	—	—	118,156
2021.....	122,695	—	—	122,695
Emerging Markets Small Cap Portfolio				
2020.....	129,179	41,749	—	170,928
2021.....	128,503	—	—	128,503
Emerging Markets Value Portfolio				
2020.....	442,052	—	—	442,052
2021.....	382,292	—	—	382,292
Emerging Markets Core Equity Portfolio				
2020.....	585,760	—	—	585,760
2021.....	590,306	—	—	590,306
Emerging Markets Targeted Value Portfolio				
2020.....	3,854	21	—	3,875
2021.....	4,500	—	—	4,500

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

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
Large Cap International Portfolio.....	\$ (6,059)	—	\$ (6,059)
International Core Equity Portfolio.....	(40,609)	—	(40,609)
Global Small Company Portfolio.....	(165)	\$ (59)	(224)
International Small Company Portfolio.....	(43,307)	(45,638)	(88,945)
Japanese Small Company Portfolio.....	(1,060)	(1,545)	(2,605)
Asia Pacific Small Company Portfolio.....	(1,655)	(2,324)	(3,979)
United Kingdom Small Company Portfolio.....	(111)	(88)	(199)
Continental Small Company Portfolio.....	(356)	—	(356)
DFA International Real Estate Securities Portfolio.....	(6,036)	—	(6,036)

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
DFA Global Real Estate Securities Portfolio.....	\$ (8,798)	—	\$ (8,798)
DFA International Small Cap Value Portfolio.....	(32,335)	—	(32,335)
International Vector Equity Portfolio.....	(8,670)	—	(8,670)
International High Relative Profitability Portfolio.....	(2,917)	—	(2,917)
World ex U.S. Value Portfolio.....	—	—	—
World ex U.S. Core Equity Portfolio.....	(4,928)	—	(4,928)
World Core Equity Portfolio.....	(300)	\$ (797)	(1,097)
Selectively Hedged Global Equity Portfolio.....	(740)	(1,080)	(1,820)
Emerging Markets Portfolio.....	(14,565)	(31,396)	(45,961)
Emerging Markets Small Cap Portfolio.....	(23,056)	(15,794)	(38,850)
Emerging Markets Value Portfolio.....	(51,755)	—	(51,755)
Emerging Markets Core Equity Portfolio.....	(47,544)	—	(47,544)
Emerging Markets Targeted Value Portfolio.....	(1,223)	(2,056)	(3,279)

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

	Undistributed Net Investment Income and Short-Term Capital Gains	Undistributed Long-Term Capital Gains	Capital Loss Carryforwards	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
Large Cap International Portfolio.....	\$ 40,692	—	\$ (384,020)	\$2,009,082	\$1,665,754
International Core Equity Portfolio.....	306,366	—	(1,265,730)	9,065,458	8,106,094
Global Small Company Portfolio.....	1,302	\$ 1,952	—	19,576	22,830
International Small Company Portfolio....	306,340	367,879	—	2,939,662	3,613,881
Japanese Small Company Portfolio.....	8,625	9,423	—	71,540	89,588
Asia Pacific Small Company Portfolio....	13,486	26,996	—	46,304	86,786
United Kingdom Small Company Portfolio.....	609	742	—	4,745	6,096
Continental Small Company Portfolio....	10,051	13,197	—	230,638	253,886
DFA International Real Estate Securities Portfolio.....	448,351	—	(537,282)	12,844	(76,087)
DFA Global Real Estate Securities Portfolio.....	50,047	96,158	—	2,417,397	2,563,602
DFA International Small Cap Value Portfolio.....	284,171	38,835	—	2,128,251	2,451,257
International Vector Equity Portfolio.....	39,502	68,984	—	943,294	1,051,780
International High Relative Profitability Portfolio.....	10,940	10,953	—	489,184	511,077
World ex U.S. Value Portfolio.....	3,321	—	(9,885)	45,894	39,330
World ex U.S. Core Equity Portfolio.....	23,587	—	(100,475)	978,330	901,442
World Core Equity Portfolio.....	—	8,329	—	385,030	393,359
Selectively Hedged Global Equity Portfolio.....	5,390	13,787	—	148,706	167,883
Emerging Markets Portfolio.....	21,567	214,849	—	2,444,325	2,680,741
Emerging Markets Small Cap Portfolio...	155,079	93,645	—	1,020,899	1,269,623

	<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>
Emerging Markets Value Portfolio.....	\$181,485	—	\$(1,710,597)	\$2,636,910	\$1,107,798
Emerging Markets Core Equity Portfolio.....	182,437	—	(2,148,189)	8,909,426	6,943,674
Emerging Markets Targeted Value Portfolio.....	10,796	\$ 10,941	—	42,666	64,403

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

	<u>Unlimited</u>	<u>Total</u>
Large Cap International Portfolio.....	\$ 384,020	\$ 384,020
International Core Equity Portfolio.....	1,265,730	1,265,730
Global Small Company Portfolio.....	—	—
International Small Company Portfolio.....	—	—
Japanese Small Company Portfolio.....	—	—
Asia Pacific Small Company Portfolio.....	—	—
United Kingdom Small Company Portfolio.....	—	—
Continental Small Company Portfolio.....	—	—
DFA International Real Estate Securities Portfolio.....	537,282	537,282
DFA Global Real Estate Securities Portfolio.....	—	—
DFA International Small Cap Value Portfolio.....	—	—
International Vector Equity Portfolio.....	—	—
International High Relative Profitability Portfolio.....	—	—
World ex U.S. Value Portfolio.....	9,885	9,885
World ex U.S. Core Equity Portfolio.....	100,475	100,475
World Core Equity Portfolio.....	—	—
Selectively Hedged Global Equity Portfolio.....	—	—
Emerging Markets Portfolio.....	—	—
Emerging Markets Small Cap Portfolio.....	—	—
Emerging Markets Value Portfolio.....	1,710,597	1,710,597
Emerging Markets Core Equity Portfolio.....	2,148,189	2,148,189
Emerging Markets Targeted Value Portfolio.....	—	—

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

Large Cap International Portfolio.....	\$101,782
International Core Equity Portfolio.....	272,686
Global Small Company Portfolio.....	254
International Small Company Portfolio.....	311,522
Japanese Small Company Portfolio.....	4,708
Asia Pacific Small Company Portfolio.....	17,670
United Kingdom Small Company Portfolio.....	55

Continental Small Company Portfolio.....	\$ 27,023
DFA International Small Cap Value Portfolio.....	427,289
International Vector Equity Portfolio.....	117,093
International High Relative Profitability Portfolio.....	26,305
World ex U.S. Value Portfolio.....	7,883
World ex U.S. Core Equity Portfolio.....	29,244
World Core Equity Portfolio.....	1,459
Emerging Markets Portfolio.....	149,571
Emerging Markets Small Cap Portfolio.....	395,108
Emerging Markets Value Portfolio.....	637,239
Emerging Markets Core Equity Portfolio.....	591,832

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

	Federal Tax Cost	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
Large Cap International Portfolio.....	\$ 4,242,557	\$ 2,159,880	\$ (150,672)	\$2,009,208
International Core Equity Portfolio.....	26,675,979	11,314,807	(2,252,592)	9,062,215
Global Small Company Portfolio.....	80,911	18,156	—	18,156
International Small Company Portfolio.....	10,531,261	2,939,914	—	2,939,914
Japanese Small Company Portfolio.....	308,348	71,613	—	71,613
Asia Pacific Small Company Portfolio.....	335,341	46,308	—	46,308
United Kingdom Small Company Portfolio.....	39,419	8,087	(3,346)	4,741
Continental Small Company Portfolio.....	532,505	230,638	—	230,638
DFA International Real Estate Securities Portfolio.....	6,194,326	713,130	(699,671)	13,459
DFA Global Real Estate Securities Portfolio.....	8,328,063	2,648,735	(231,337)	2,417,398
DFA International Small Cap Value Portfolio.....	10,858,361	3,179,833	(1,052,322)	2,127,511
International Vector Equity Portfolio.....	2,874,292	1,143,997	(200,605)	943,392
International High Relative Profitability Portfolio.....	1,781,068	535,677	(46,497)	489,180
World ex U.S. Value Portfolio.....	262,198	46,383	—	46,383
World ex U.S. Core Equity Portfolio.....	3,203,619	1,289,404	(308,898)	980,506
World Core Equity Portfolio.....	704,721	385,030	—	385,030
Selectively Hedged Global Equity Portfolio.....	195,268	148,706	—	148,706
Emerging Markets Portfolio.....	3,739,638	2,490,152	—	2,490,152
Emerging Markets Small Cap Portfolio.....	4,058,588	1,058,119	—	1,058,119
Emerging Markets Value Portfolio.....	10,486,707	2,707,721	—	2,707,721
Emerging Markets Core Equity Portfolio.....	20,475,039	11,573,568	(2,498,617)	9,074,951
Emerging Markets Targeted Value Portfolio.....	192,272	55,915	(11,757)	44,158

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

ASC 740 *Accounting for Uncertainty in Income Taxes* sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolios' tax positions and has concluded that no additional provision for income tax is required in the Portfolios'

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

G. Capital Share Transactions:

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

	Year Ended October 31, 2021		Year Ended October 31, 2020	
	Amount	Shares	Amount	Shares
Emerging Markets Value Portfolio				
Class R2 Shares				
Shares Issued.....	\$ 1,397	45	\$ 3,669	151
Shares Issued in Lieu of Cash Distributions.....	349	12	570	22
Shares Redeemed.....	(4,468)	(148)	(16,724)	(717)
Net Increase (Decrease) — Class R2 Shares.....	<u>\$ (2,722)</u>	<u>(91)</u>	<u>\$ (12,485)</u>	<u>(544)</u>
Institutional Class Shares				
Shares Issued.....	\$ 1,801,928	58,072	\$ 3,019,595	131,537
Shares Issued in Lieu of Cash Distributions.....	368,063	12,127	425,160	16,845
Shares Redeemed.....	(5,470,382)	(175,490)	(5,831,173)	(249,652)
Net Increase (Decrease) — Institutional Class Shares.....	<u><u>\$ (3,300,391)</u></u>	<u><u>(105,291)</u></u>	<u><u>\$ (2,386,418)</u></u>	<u><u>(101,270)</u></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 corresponding Master/Underlying Funds), in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

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

Portfolios that have significant exposure to certain countries, such as the United Kingdom Small Company Portfolio's Master Fund that concentrates investments in the United Kingdom, can be expected to be impacted by the political and economic conditions within such countries. For example, there is continuing uncertainty around the future of the euro and the European Union (EU) following the United Kingdom's (UK) exit from the EU (referred to as "Brexit"). Brexit may cause greater market volatility and illiquidity, currency fluctuations, deterioration in economic activity, a decrease in business confidence, and increased likelihood of a recession in the UK. While it is not possible to determine the precise impact these events may have on the Portfolios, during this period and beyond, the impact on the UK, EU countries, other countries or parties that transact with the UK and EU, and the broader global economy could be significant and could adversely affect the value and liquidity of the Portfolios' investments.

Derivative Financial Instruments:

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

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

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

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

Securities have been segregated as collateral for open futures contracts.

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

	Forward Currency Contracts*	Futures**
Large Cap International Portfolio.....	\$ —	\$ 48,340
International Core Equity Portfolio.....	—	266,565
Global Small Company Portfolio.....	—	146
International Small Company Portfolio.....	—	86,184
DFA International Real Estate Securities Portfolio.....	—	39,583
DFA International Small Cap Value Portfolio.....	—	115,129
International Vector Equity Portfolio.....	—	1,640
International High Relative Profitability Portfolio.....	—	4,911
World ex U.S. Core Equity Portfolio.....	—	28,420
Selectively Hedged Global Equity Portfolio.....	107,658	4,064
Emerging Markets Core Equity Portfolio.....	—	226,591

	Forward Currency Contracts*	Futures**
Emerging Markets Targeted Value Portfolio.....	\$ —	\$ 1,700

* Average amount of Currency Purchased/Sold in USD

** Average Notional Value of futures contracts

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

Asset Derivatives Value			
	Total Value at October 31, 2021	Forward Currency Contracts (1)	Equity Contracts *,(2)
Large Cap International Portfolio.....	\$1,633	—	\$1,633
International Core Equity Portfolio.....	9,003	—	9,003
International Small Company Portfolio.....	2,141	—	2,141
DFA International Real Estate Securities Portfolio.....	1,410	—	1,410
DFA International Small Cap Value Portfolio.....	4,502	—	4,502
International Vector Equity Portfolio.....	826	—	826
World ex U.S. Core Equity Portfolio.....	1,034	—	1,034
Selectively Hedged Global Equity Portfolio.....	838	\$736	102
Emerging Markets Core Equity Portfolio.....	8,055	—	8,055
Emerging Markets Targeted Value Portfolio.....	54	—	54

Liability Derivatives Value		
	Total Value at October 31, 2021	Forward Currency Contracts (3)
Selectively Hedged Global Equity Portfolio.....	\$(389)	\$(389)

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

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

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

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

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

Realized Gain (Loss) on Derivatives			
	Total	Forward Currency Contracts (1)	Equity Contracts (2)
Large Cap International Portfolio.....	\$14,606	—	\$14,606
International Core Equity Portfolio.....	79,338	—	79,338

	Realized Gain (Loss) on Derivatives		
	Total	Forward Currency Contracts (1)	Equity Contracts (2)
Global Small Company Portfolio.....	\$ 35	—	\$ 35*
International Small Company Portfolio.....	26,350	—	26,350
DFA International Real Estate Securities Portfolio.....	13,260	—	13,260
DFA Global Real Estate Securities Portfolio.....	1,671	—	1,671*
DFA International Small Cap Value Portfolio.....	26,234	—	26,234
International Vector Equity Portfolio.....	(437)	—	(437)
International High Relative Profitability Portfolio.....	2,062	—	2,062
World ex U.S. Core Equity Portfolio.....	8,882	—	8,882
World Core Equity Portfolio.....	(18)	—	(18)*
Selectively Hedged Global Equity Portfolio.....	1,941	\$694	1,247
Emerging Markets Core Equity Portfolio.....	67,395	—	67,395
Emerging Markets Targeted Value Portfolio.....	348	—	348

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Forward Currency Contracts (3)	Equity Contracts (4)
Large Cap International Portfolio.....	\$ 2,380	—	\$ 2,380
International Core Equity Portfolio.....	10,863	—	10,863
International Small Company Portfolio.....	3,416	—	3,416
DFA International Real Estate Securities Portfolio.....	3,086	—	3,086
DFA International Small Cap Value Portfolio.....	9,695	—	9,695
International Vector Equity Portfolio.....	826	—	826
International High Relative Profitability Portfolio.....	145	—	145
World ex U.S. Core Equity Portfolio.....	1,632	—	1,632
Selectively Hedged Global Equity Portfolio.....	317	\$121	196
Emerging Markets Core Equity Portfolio.....	15,950	—	15,950
Emerging Markets Targeted Value Portfolio.....	67	—	67

(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, 2021, there were no futures contracts outstanding. During the year ended October 31, 2021, 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 a Portfolio mitigate its counterparty risk, the Fund on behalf of applicable Portfolios 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, on behalf of a Portfolio, 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, a Portfolio 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 Portfolios do not offset derivative assets and derivative liabilities that are subject to netting arrangements in the Statements of Assets and Liabilities.

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

Description	Gross Amounts of 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				
Selectively Hedged Global Equity Portfolio										
UBS AG.	—	—	—	—	—	\$ 11	\$ 11	—	—	\$ 11
Citibank NA.	—	—	—	—	—	29	29	—	—	29
Bank of America Corp.	\$535	\$535	—	—	\$535	—	—	—	—	—
State Street Bank and Trust.	167	167	\$(1)	—	166	1	1	\$(1)	—	—
HSBC Bank.	—	—	—	—	—	267	267	—	—	267
Goldman Sachs International.	15	15	—	—	15	—	—	—	—	—
Barclays Capital.	—	—	—	—	—	23	23	—	—	23
Australia & New Zealand Banking Group Ltd.	—	—	—	—	—	56	56	—	—	56
JP Morgan.	17	17	—	—	17	—	—	—	—	—
Morgan Stanley and Co. International. . . .	2	2	(2)	—	—	2	2	(2)	—	—
Total	\$736	\$736	\$(3)	—	\$733	\$389	\$389	\$(3)	—	\$386

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

I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 7, 2021, with its domestic custodian bank. A line of credit with similar terms was in effect through April 7, 2021. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the

parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on April 6, 2022.

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

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

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2021</u>
Large Cap International Portfolio.....	0.83%	\$ 2,206	10	\$ 1	\$16,289	—
Global Small Company Portfolio.....	0.83%	258	35	—	2,031	—
International Small Company Portfolio.....	0.83%	4,651	5	1	15,443	—
DFA International Real Estate Securities Portfolio.....	0.84%	2,495	14	1	14,265	—
DFA Global Real Estate Securities Portfolio.....	0.83%	4,695	9	1	11,900	—
DFA International Small Cap Value Portfolio.....	0.83%	5,235	9	1	11,048	—
International Vector Equity Portfolio.....	0.83%	1,137	13	—	7,344	—
International High Relative Profitability Portfolio.....	0.81%	19,903	1	—	19,903	—
World ex U.S. Value Portfolio.....	0.83%	638	41	1	9,903	—
World ex U.S. Core Equity Portfolio.....	0.83%	2,422	14	1	7,282	—
World Core Equity Portfolio.....	0.83%	897	55	1	6,573	\$142
Selectively Hedged Global Equity Portfolio.....	0.83%	4,360	2	—	4,401	—
Emerging Markets Core Equity Portfolio.....	0.84%	11,679	2	1	22,991	—
Emerging Markets Targeted Value Portfolio..	0.84%	4,266	16	2	7,233	—

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

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

For the year ended October 31, 2021, activity by the Portfolios under the interfund lending program was as follows (amounts in thousands, except percentages and days):

	<u>Borrower or Lender</u>	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense/Income</u>	<u>Maximum Amount Borrowed/Loaned During the Period</u>	<u>Outstanding Borrowings as of 10/31/2021</u>
Emerging Markets Core Equity Portfolio...	Borrower	0.44%	\$10	1	—	\$10	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2021 that the Portfolio utilized the interfund lending program.

J. Affiliated Trades:

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

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

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
Large Cap International Portfolio.....	\$180,663	\$ 60,935	\$ (8,996)
International Core Equity Portfolio.....	167,844	149,445	(11,095)
DFA Global Real Estate Securities Portfolio.....	36,687	137	11
DFA International Small Cap Value Portfolio.....	81,551	233,303	55,507
International Vector Equity Portfolio.....	24,237	45,657	10,045
International High Relative Profitability Portfolio.....	80,493	33,215	873
World ex U.S. Core Equity Portfolio.....	9,977	19,866	(2,408)
Emerging Markets Core Equity Portfolio.....	5,509	3,612	299
Emerging Markets Targeted Value Portfolio.....	292	1,418	100

K. Securities Lending:

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

	Non-Cash Collateral Market Value
Large Cap International Portfolio.....	\$ 55,186
International Core Equity Portfolio.....	314,556
DFA International Real Estate Securities Portfolio.....	16,995
DFA International Small Cap Value Portfolio.....	86,568
International Vector Equity Portfolio.....	49,380
International High Relative Profitability Portfolio.....	10,536
World ex U.S. Core Equity Portfolio.....	67,744
Emerging Markets Core Equity Portfolio.....	1,231,666
Emerging Markets Targeted Value Portfolio.....	7,426

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

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

	Remaining Contractual Maturity of the Agreements As of October 31, 2021				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
Large Cap International Portfolio					
Common Stocks.....	\$ 301,155	—	—	—	\$ 301,155
International Core Equity Portfolio					
Common Stocks, Rights/Warrants.....	1,595,091	—	—	—	1,595,091
DFA International Real Estate Securities Portfolio					
Common Stocks.....	310,621	—	—	—	310,621
DFA Global Real Estate Securities Portfolio					
Common Stocks.....	217,101	—	—	—	217,101
DFA International Small Cap Value Portfolio					
Common Stocks.....	383,569	—	—	—	383,569
International Vector Equity Portfolio					
Common Stocks, Rights/Warrants.....	142,982	—	—	—	142,982
International High Relative Profitability Portfolio					
Common Stocks.....	96,300	—	—	—	96,300
World ex U.S. Core Equity Portfolio					
Common Stocks.....	144,566	—	—	—	144,566
Emerging Markets Core Equity Portfolio					
Common Stocks.....	524,700	—	—	—	524,700
Emerging Markets Targeted Value Portfolio					
Common Stocks.....	3,070	—	—	—	3,070

L. Shareholder Servicing Fees:

The 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 Emerging Markets Value Portfolio Class R2 Shares.

M. Indemnities; Contractual Obligations:

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

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

N. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The

amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs are effective for certain reference rate-related contract modifications that occur during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and believes the adoption of these ASUs will not have a material impact on the Portfolios' financial statements.

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the "Derivatives Rule") imposes limits on the amount of derivatives contracts the Portfolios could enter, eliminate the asset segregation framework currently used by the Portfolios to comply with Section 18 of the 1940 Act, and require funds whose use of derivatives is more than a limited specified exposure to establish and maintain a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Portfolios are required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolios.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the "Valuation Rule") under the Investment Company Act of 1940, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund's investment adviser. Further, the SEC is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Portfolios.

O. Coronavirus (COVID-19) Pandemic:

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

P. Other:

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

	Number of Shareholders	Approximate Percentage of Outstanding Shares
Large Cap International Portfolio-Institutional Class.....	4	72%
International Core Equity Portfolio-Institutional Class.....	4	72%
Global Small Company Portfolio-Institutional Class.....	4	95%
International Small Company Portfolio-Institutional Class.....	4	76%
Japanese Small Company Portfolio-Institutional Class.....	3	87%
Asia Pacific Small Company Portfolio-Institutional Class.....	2	92%
United Kingdom Small Company Portfolio-Institutional Class.....	4	94%
Continental Small Company Portfolio-Institutional Class.....	2	91%
DFA International Real Estate Securities Portfolio-Institutional Class.....	4	93%
DFA Global Real Estate Securities Portfolio-Institutional Class.....	3	68%
DFA International Small Cap Value Portfolio-Institutional Class.....	4	75%
International Vector Equity Portfolio-Institutional Class.....	3	84%

	Number of Shareholders	Approximate Percentage of Outstanding Shares
International High Relative Profitability Portfolio-Institutional Class.....	3	90%
World ex U.S. Value Portfolio-Institutional Class.....	6	90%
World ex U.S. Core Equity Portfolio-Institutional Class.....	3	74%
World Core Equity Portfolio-Institutional Class.....	5	85%
Selectively Hedged Global Equity Portfolio-Institutional Class.....	3	91%
Emerging Markets Portfolio-Institutional Class.....	3	63%
Emerging Markets Small Cap Portfolio-Institutional Class.....	4	65%
Emerging Markets Value Portfolio-Class R2.....	1	96%
Emerging Markets Value Portfolio-Institutional Class.....	2	40%
Emerging Markets Core Equity Portfolio-Institutional Class.....	3	65%
Emerging Markets Targeted Value Portfolio-Institutional Class.....	3	91%

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

On June 3, 2021, President Biden issued an Executive Order titled "Addressing the Threat from Securities Investments that Finance Certain Companies of the People's Republic of China" (the "Order"). Effective on August 2, 2021, the Order restricts investment in certain companies identified as "Chinese Military Industrial Complex Companies" (CMICs) by the Office of Foreign Asset Control, an agency of the Department of Treasury and the Department of Defense. As of July 27, 2021, the Portfolios have divested of all publicly traded securities identified as CMIC's listed in the Order.

Q. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Directors of DFA Investment Dimensions Group Inc. and Shareholders of each of Large Cap International Portfolio, International Core Equity Portfolio, Global Small Company Portfolio, International Small Company Portfolio, Japanese Small Company Portfolio, Asia Pacific Small Company Portfolio, United Kingdom Small Company Portfolio, Continental Small Company Portfolio, DFA International Real Estate Securities Portfolio, DFA Global Real Estate Securities Portfolio, DFA International Small Cap Value Portfolio, International Vector Equity Portfolio, International High Relative Profitability Portfolio, World ex U.S. Value Portfolio, World ex U.S. Core Equity Portfolio, World Core Equity Portfolio, Selectively Hedged Global Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio, Emerging Markets Value Portfolio, Emerging Markets Core Equity Portfolio and Emerging Markets Targeted Value Portfolio

Opinions on the Financial Statements

We have audited the accompanying statements of assets and liabilities, including the summary schedules of portfolio holdings of Large Cap International Portfolio, International Core Equity Portfolio, DFA International Real Estate Securities Portfolio, DFA Global Real Estate Securities Portfolio, DFA International Small Cap Value Portfolio, International Vector Equity Portfolio, International High Relative Profitability Portfolio, World ex U.S. Core Equity Portfolio, Emerging Markets Core Equity Portfolio and Emerging Markets Targeted Value Portfolio and schedules of investments of Global Small Company Portfolio, International Small Company Portfolio, Japanese Small Company Portfolio, Asia Pacific Small Company Portfolio, United Kingdom Small Company Portfolio, Continental Small Company Portfolio, World ex U.S. Value Portfolio, World Core Equity Portfolio, Selectively Hedged Global Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio (twenty-two of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter collectively referred to as the “Portfolios”) as of October 31, 2021, the related statements of operations for the year ended October 31, 2021, the statements of changes in net assets for each of the two years in the period ended October 31, 2021, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of October 31, 2021, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended October 31, 2021, and each of the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinions

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2021 by correspondence with the custodians, brokers and transfer agents of the investee funds; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania

December 22, 2021

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

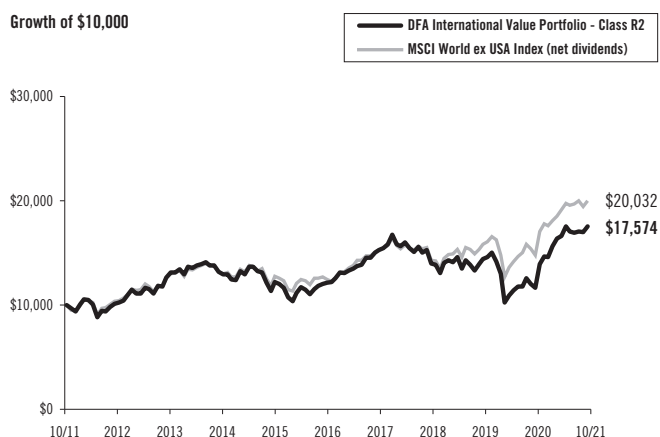
DIMENSIONAL INVESTMENT GROUP INC.

PERFORMANCE CHARTS (Unaudited)

DFA International Value Portfolio — Class R2 vs. MSCI World ex USA Index (net dividends)

October 31, 2011–October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	50.55%	7.67%	5.80%

Past performance is not predictive of future performance.

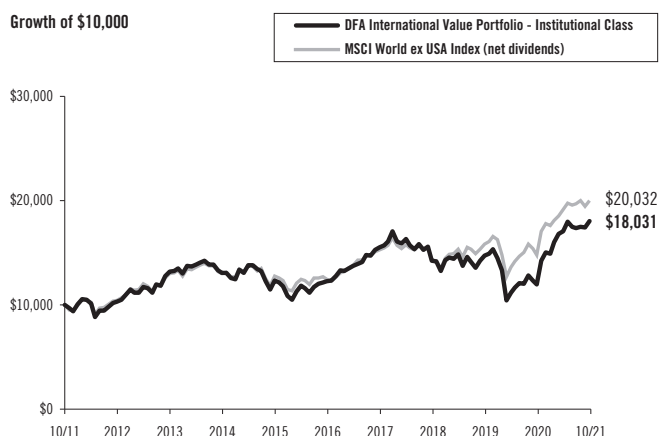
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA International Value Portfolio — Institutional Class vs. MSCI World ex USA Index (net dividends)

October 31, 2011–October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	50.90%	7.95%	6.07%

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

International Equity Market Review

12 Months Ended October 31, 2021

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	35.59%
MSCI World ex USA Mid Cap Index.....	31.20%
MSCI World ex USA Small Cap Index.....	37.19%
MSCI World ex USA Value Index.....	40.88%
MSCI World ex USA Growth Index.....	30.25%

For the 12 Months Ended October 31, 2021, the U.S. dollar appreciated against some non-U.S. developed markets currencies and depreciated against others. Overall, currency movements did not have a material overall impact on the U.S. dollar-denominated returns of developed markets.

12 Months Ended October 31, 2021

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	30.75%	19.88%
United Kingdom.....	35.57%	43.72%
Canada.....	38.56%	49.05%
France.....	48.30%	47.33%
Switzerland.....	28.36%	28.75%
Germany.....	33.47%	32.60%
Australia.....	27.93%	36.82%
Netherlands.....	60.71%	59.67%
Sweden.....	40.26%	45.36%
Hong Kong.....	18.26%	17.91%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index.....	16.96%
MSCI Emerging Markets Mid Cap Index.....	31.20%
MSCI Emerging Markets Small Cap Index.....	44.29%
MSCI Emerging Markets Value Index.....	28.31%
MSCI Emerging Markets Growth Index.....	7.38%

For the 12 Months Ended October 31, 2021, the U.S. dollar depreciated against some emerging markets currencies and appreciated against others. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

12 Months Ended October 31, 2021

<u>Ten Largest Emerging Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S.</u>
<u>Dollars</u>		
China.....	-9.52%	-9.21%
Taiwan.....	38.36%	42.32%
Korea.....	27.78%	24.08%
India.....	51.78%	50.21%
Russia.....	64.53%	81.80%
Brazil.....	10.38%	12.91%
Saudi Arabia.....	56.07%	56.04%
South Africa.....	18.16%	26.32%
Mexico.....	42.35%	47.44%
Thailand.....	34.75%	26.57%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2021, these differences generally detracted from the Portfolios' relative performance.

DFA International Value Portfolio

The DFA International Value Portfolio invests in developed ex U.S. large company value stocks by purchasing shares of the DFA International Value Series, a Master Fund managed by Dimensional that invests in such securities. The investment strategy is process driven, emphasizing broad diversification, with increased exposure to stocks with smaller total market capitalizations, lower relative price (value), and higher-profitability within the large-cap value segment of developed ex U.S. markets. As of October

31, 2021, the Master Fund held approximately 510 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2021, total returns were 50.55% for the Portfolio's Class R2 shares, 50.90% for the Portfolio's Institutional Class shares, and 35.59% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks for the period, the Master Fund's focus on value stocks contributed positively to performance relative to the style-neutral benchmark.

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.

DISCLOSURE OF FUND EXPENSES

CONTINUED

Six Months Ended October 31, 2021**EXPENSE TABLE**

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>DFA International Value Portfolio (2)</u>				
Actual Fund Return				
Class R2 Shares.....	\$1,000.00	\$1,056.00	0.60%	\$3.11
Institutional Class Shares.....	\$1,000.00	\$1,057.20	0.36%	\$1.87
Hypothetical 5% Annual Return				
Class R2 Shares.....	\$1,000.00	\$1,022.18	0.60%	\$3.06
Institutional Class Shares.....	\$1,000.00	\$1,023.39	0.36%	\$1.84

- (1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.
- (2) The Portfolio is a Feeder Fund. The expenses shown reflect the direct expenses of the Feeder Fund and the allocation of the Feeder Fund's portion of the expenses of its Master Fund (Affiliated Investment Company).

DIMENSIONAL INVESTMENT GROUP INC.
DISCLOSURE OF PORTFOLIO HOLDINGS
(Unaudited)

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

PORTFOLIO HOLDINGS

The SEC requires that all funds present their categories of portfolio holdings in a table, chart, or graph format in their annual and semi-annual shareholder reports, whether or not a Schedule of Investments is used. The following 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 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 underlying Affiliated Investment Company's holdings, which reflect the investments by category.

FEEDER FUND

	<u>Affiliated Investment Company</u>
DFA International Value Portfolio.....	100.0%

DFA INTERNATIONAL VALUE PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The DFA International Value Series of The DFA Investment Trust Company.....	<u>\$8,316,979,479</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$8,316,979,479</u></u>

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

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

STATEMENT OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	DFA International Value Portfolio
ASSETS:	
Investments in Affiliated Investment Company at Value.....	\$ 8,316,979
Receivables:	
Fund Shares Sold.....	2,639
Prepaid Expenses and Other Assets	56
Total Assets.....	<u>8,319,674</u>
LIABILITIES:	
Payables:	
Fund Shares Redeemed.....	3,955
Due to Advisor.....	705
Accrued Expenses and Other Liabilities.....	781
Total Liabilities.....	<u>5,441</u>
NET ASSETS	<u>\$ 8,314,233</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:	
Class R2 Shares — based on net assets of \$1,753 and shares outstanding of 88,780.....	<u>\$ 19.74</u>
NUMBER OF SHARES AUTHORIZED.....	<u>100,000,000</u>
Institutional Class Shares — based on net assets of \$8,312,480 and shares outstanding of 419,860,628.....	<u>\$ 19.80</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,500,000,000</u>
NET ASSETS CONSIST OF:	
Paid-In Capital.....	\$ 7,198,087
Total Distributable Earnings (Loss).....	1,116,146
NET ASSETS	<u>\$ 8,314,233</u>

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

STATEMENT OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	DFA International Value Portfolio*
Investment Income	
Net Investment Income Allocated from Affiliated Investment Companies:	
Dividends (Net of Foreign Taxes Withheld of \$28,683).....	\$ 301,702
Income from Securities Lending.....	2,931
Expenses Allocated from Affiliated Investment Companies.....	<u>(17,844)</u>
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	<u>286,789</u>
Fund Expenses	
Investment Management Fees.....	25,884
Accounting & Transfer Agent Fees.....	1,157
Shareholder Servicing Fees	
Class R2 Shares.....	3
Filing Fees.....	187
Shareholders' Reports.....	172
Directors'/Trustees' Fees & Expenses.....	89
Professional Fees.....	33
Other.....	<u>45</u>
Total Fund Expenses.....	<u>27,570</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	
Class R2 Shares.....	3
Institutional Class Shares.....	<u>16,403</u>
Net Expenses.....	<u>11,164</u>
Net Investment Income (Loss).....	<u><u>275,625</u></u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Transactions Allocated from Affiliated Investment Company**.....	377,980
Change in Unrealized Appreciation (Depreciation) of:	
Transactions Allocated from Affiliated Investment Company.....	<u>2,522,431</u>
Net Realized and Unrealized Gain (Loss).....	<u><u>2,900,411</u></u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$3,176,036</u></u>

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

* 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.

DIMENSIONAL INVESTMENT GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	DFA International Value Portfolio***	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss).....	\$ 275,625	\$ 198,052
Net Realized Gain (Loss) on:		
Transactions Allocated from Affiliated Investment Company*,**.....	377,980	(316,959)
Change in Unrealized Appreciation (Depreciation) of:		
Transactions Allocated from Affiliated Investment Company.....	2,522,431	(1,563,162)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>3,176,036</u>	<u>(1,682,069)</u>
Distributions:		
Class R2 Shares.....	(43)	(29)
Institutional Class Shares.....	<u>(258,413)</u>	<u>(226,414)</u>
Total Distributions.....	<u>(258,456)</u>	<u>(226,443)</u>
Capital Share Transactions (1):		
Shares Issued.....	1,043,206	2,636,246
Shares Issued in Lieu of Cash Distributions.....	254,720	222,167
Shares Redeemed.....	<u>(2,459,596)</u>	<u>(3,566,247)</u>
Net Increase (Decrease) from Capital Share Transactions.....	<u>(1,161,670)</u>	<u>(707,834)</u>
Total Increase (Decrease) in Net Assets.....	<u>1,755,910</u>	<u>(2,616,346)</u>
Net Assets		
Beginning of Year.....	<u>6,558,323</u>	<u>9,174,669</u>
End of Year.....	<u>\$ 8,314,233</u>	<u>\$ 6,558,323</u>
(1) Shares Issued and Redeemed:		
Shares Issued.....	56,340	194,702
Shares Issued in Lieu of Cash Distributions.....	13,672	14,542
Shares Redeemed.....	<u>(134,474)</u>	<u>(258,909)</u>
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(64,462)</u>	<u>(49,665)</u>

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

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

*** 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.

DIMENSIONAL INVESTMENT GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA International Value Portfolio-Class R2 Shares				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year.....	\$13.50	\$ 17.13	\$17.68	\$19.89	\$16.27
Income from Investment Operations (A)					
Net Investment Income (Loss)	0.62	0.38	0.58	0.54	0.55
Net Gains (Losses) on Securities (Realized and Unrealized).....	6.17	(3.61)	(0.10)	(2.21)	3.61
Total from Investment Operations.....	6.79	(3.23)	0.48	(1.67)	4.16
Less Distributions:					
Net Investment Income.....	(0.55)	(0.40)	(0.51)	(0.54)	(0.54)
Net Realized Gains.....	—	—	(0.52)	—	—
Total Distributions.....	(0.55)	(0.40)	(1.03)	(0.54)	(0.54)
Net Asset Value, End of Year.....	\$19.74	\$ 13.50	\$17.13	\$17.68	\$19.89
Total Return.....	50.55%	(19.08%)	3.13%	(8.59%)	25.99%
Net Assets, End of Year (thousands).....	\$1,753	\$ 835	\$1,191	\$1,477	\$3,508
Ratio of Expenses to Average Net Assets (F).....	0.60%	0.65%	0.69%	0.68%	0.68%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (F).....	0.80%	0.85%	0.89%	0.88%	0.88%
Ratio of Net Investment Income to Average Net Assets.....	3.31%	2.56%	3.43%	2.72%	3.07%

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

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA International Value Portfolio-Institutional Class Shares					
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	
Net Asset Value, Beginning of Year.....	\$ 13.54	\$ 17.18	\$ 17.74	\$ 19.94	\$ 16.30	
Income from Investment Operations (A)						
Net Investment Income (Loss)	0.62	0.38	0.63	0.60	0.56	
Net Gains (Losses) on Securities (Realized and Unrealized)	6.23	(3.58)	(0.11)	(2.21)	3.66	
Total from Investment Operations.....	6.85	(3.20)	0.52	(1.61)	4.22	
Less Distributions:						
Net Investment Income.....	(0.59)	(0.44)	(0.56)	(0.59)	(0.58)	
Net Realized Gains.....	—	—	(0.52)	—	—	
Total Distributions.....	(0.59)	(0.44)	(1.08)	(0.59)	(0.58)	
Net Asset Value, End of Year.....	\$ 19.80	\$ 13.54	\$ 17.18	\$ 17.74	\$ 19.94	
Total Return.....	50.90%	(18.87%)	3.37%	(8.32%)	26.36%	
Net Assets, End of Year (thousands).....	\$8,312,480	\$6,557,488	\$9,173,478	\$9,421,965	\$9,837,631	
Ratio of Expenses to Average Net Assets (F).....	0.36%	0.40%	0.44%	0.43%	0.43%	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (F).....	0.56%	0.60%	0.64%	0.63%	0.63%	
Ratio of Net Investment Income to Average Net Assets.....	3.36%	2.57%	3.70%	3.01%	3.12%	

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 DFA International Value 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."

The Portfolio invests substantially all of its assets in The DFA International Value Series (the "Series"), a corresponding series of The DFA Investment Trust Company. As of October 31, 2021, the Portfolio owned 68% of the Series. The financial statements of the Series are included elsewhere in this report and should be read in conjunction with the financial statements of the Portfolio.

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)

The Portfolio's investment reflects its proportionate interests in the net assets of the Series. The valuation is classified as Level 1 in the hierarchy.

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

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

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

3. *Other:* The Portfolio recognizes its pro-rata share, on a daily basis, of net investment income and realized and unrealized gains and losses of investment securities from the Series, which is treated as a partnership for federal income tax purposes. 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 the Portfolio are directly charged. Common expenses of the Fund or the Portfolio are allocated using methods approved by the Board of Directors, generally based on average net assets.

Class R2 Shares and Institutional Class Shares have equal rights to assets and earnings of the Portfolio. Income, gains and losses, and common expenses of the 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.

C. Investment Advisor:

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

DFA International Value Portfolio.....	0.32%*
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* Effective as of February 28, 2021, the management fee payable by the Portfolio was reduced from 0.35% to 0.30%.

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. A portion of the Fee Waiver Agreement for the Portfolio will remain in effect through February 28, 2022, may only be terminated by the Fund’s Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. The Fee Waiver Agreement with respect to the total management fees paid by the Portfolio, as described in the notes below, will remain in effect permanently, unless terminated by the Portfolio. During the year ended October 31, 2021, the Portfolio had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2021, and the previously waived fees/expenses assumed subject to future recovery by the

Advisor as of October 31, 2021, are also reflected below (amounts in thousands). At any time that the Annualized Expense Ratio (defined below) of the Class R2 shares of the Portfolio are less than the Expense Limitation Amount listed below, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense Limitation Amount that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount for the Portfolio. The Advisor, however, will not be reimbursed by the Portfolio in connection with its Permanent Fee Waiver. 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>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>
DFA International Value Portfolio (1).....	—	0.30%	—	\$16,403	—
<u>Class R2 Shares</u>					
DFA International Value Portfolio (2).....	0.79%	0.30%	—	3	—

(1) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in The DFA Short Term Investment Fund, to the rate listed above as a percentage of the average net assets of the Institutional Class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.35%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.40%.

(2) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the DFA International Value 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, to 0.30% of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.35%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.40%. In addition to the Permanent Fee Waiver, the Advisor has contractually agreed (including for the time period prior to July 21, 2015) to assume the direct expenses of Class R2 shares of the Portfolio (excluding management fees and custodian fees), to the extent necessary to limit the annualized expenses of Class R2 shares of the Portfolio (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) to the rate listed above (the "Annualized Expense Ratio").

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the year ended October 31, 2021, the total related amounts paid by the Fund to the CCO were \$14 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

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

DFA International Value Portfolio.....	\$282
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E. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income, accumulated net realized gains or losses, or unrealized appreciation, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2021, can occur as a result of realized gains on securities considered to be “passive foreign investment companies”, net foreign currency gains/losses, and foreign capital gains tax reclass, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

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

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total</u>
DFA International Value Portfolio				
2020.....	\$226,443	—	—	\$226,443
2021.....	258,456	—	—	258,456

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

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
DFA International Value Portfolio.....	\$(2,374)	—	\$(2,374)

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

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
DFA International Value Portfolio.....	\$109,693	—	\$1,006,924	\$1,116,617

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. As of October 31, 2021, the Portfolio did not have capital loss carryforwards available to offset future realized capital gains.

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

DFA International Value Portfolio.....	\$349,633
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As of October 31, 2021, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
DFA International Value Portfolio.....	\$7,309,852	\$1,128,895	\$(121,757)	\$1,007,138

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

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

F. Capital Share Transactions:

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

	<u>Year Ended October 31, 2021</u>		<u>Year Ended October 31, 2020</u>	
	<u>Amount</u>	<u>Shares</u>	<u>Amount</u>	<u>Shares</u>
DFA International Value Portfolio				
Class R2 Shares				
Shares Issued.....	\$ 1,954	104	\$ 354	23
Shares Issued in Lieu of Cash Distributions.....	43	2	29	2
Shares Redeemed.....	(1,495)	(80)	(473)	(32)
Net Increase (Decrease) — Class R2 Shares.....	<u>\$ 502</u>	<u>26</u>	<u>\$ (90)</u>	<u>(7)</u>
Institutional Class Shares				
Shares Issued.....	\$ 1,041,251	56,236	\$ 2,635,892	194,679
Shares Issued in Lieu of Cash Distributions.....	254,677	13,670	222,138	14,540
Shares Redeemed.....	(2,458,101)	(134,394)	(3,565,774)	(258,877)
Net Increase (Decrease) — Institutional Class Shares.....	<u>\$(1,162,173)</u>	<u>(64,488)</u>	<u>\$ (707,744)</u>	<u>(49,658)</u>

G. Shareholder Servicing Fees:

The 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 the DFA International Value Portfolio's Class R2 Shares.

H. 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.

I. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs are effective for certain reference rate-related contract modifications that occur during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and believes the adoption of these ASUs will not have a material impact on the Portfolio's financial statements.

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the "Derivatives Rule") imposes limits on the amount of derivatives contracts the Portfolio could enter, eliminate the asset segregation framework currently used by the Portfolio to comply with Section 18 of the 1940 Act, and require funds whose use of derivatives is more than a limited specified exposure to establish and maintain a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Portfolio is required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolio.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the "Valuation Rule") under the Investment Company Act of 1940, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund's investment adviser. Further, the SEC is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Portfolio.

J. Coronavirus (COVID-19) Pandemic:

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

K. Other:

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

	Number of Shareholders	Approximate Percentage of Outstanding Shares
DFA International Value Portfolio-Class R2.....	5	94%
DFA International Value Portfolio-Institutional Class.....	3	65%

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

On June 3, 2021, President Biden issued an Executive Order titled "Addressing the Threat from Securities Investments that Finance Certain Companies of the People's Republic of China" (the "Order"). Effective on August 2, 2021, the Order restricts investment in certain companies identified as "Chinese Military Industrial Complex Companies" (CMICs) by the Office of Foreign Asset Control, an agency of the Department of Treasury and the Department of Defense. As of July 27, 2021, the Series have divested of all publicly traded securities identified as CMIC's listed in the Order.

L. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Directors of Dimensional Investment Group Inc. and Shareholders of DFA International Value Portfolio

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of DFA International Value Portfolio (one of the portfolios constituting Dimensional Investment Group Inc., hereafter referred to as the “Portfolio”) as of October 31, 2021, the related statement of operations for the year ended October 31, 2021, the statement of changes in net assets for each of the two years in the period ended October 31, 2020, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2021 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of October 31, 2021, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2021 and the financial highlights for each of the five years in the period ended October 31, 2021 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

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

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania
December 22, 2021

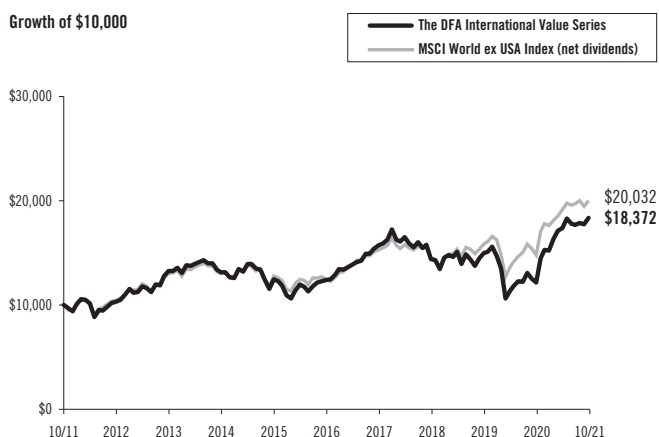
We have served as the auditor of one or more investment companies in Dimensional Fund Advisors L.P. investment company group since 1981.

THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS (Unaudited)

The DFA International Value Series vs. MSCI World ex USA Index (net dividends) October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	51.09%	8.16%	6.27%

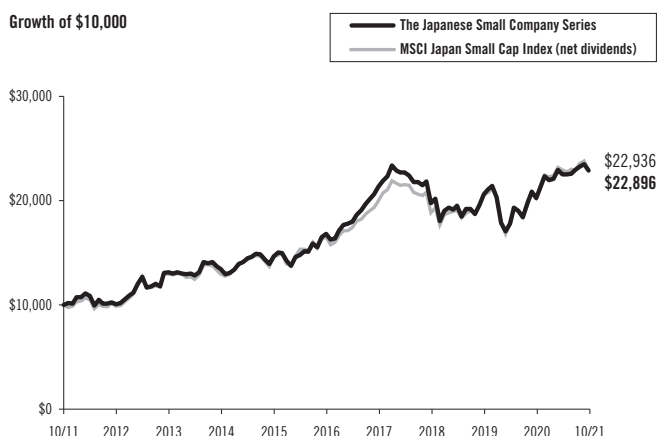
Past performance is not predictive of future performance.

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

MSCI data © MSCI 2021, all rights reserved.

The Japanese Small Company Series vs. MSCI Japan Small Cap Index (net dividends) October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	13.08%	6.38%	8.64%

Past performance is not predictive of future performance.

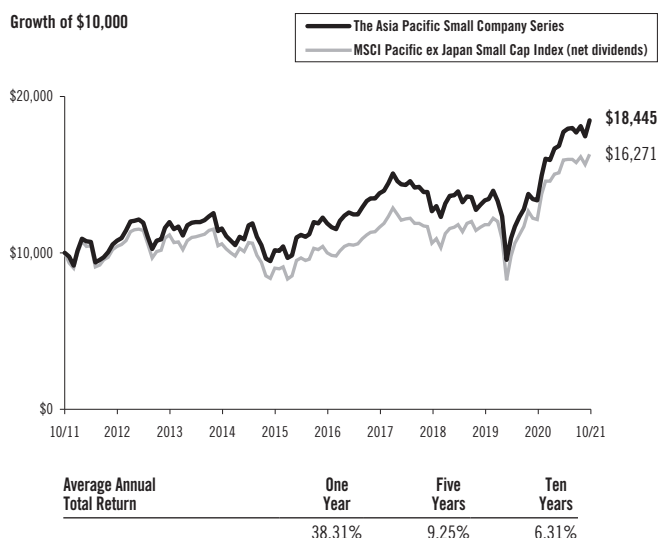
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS (Unaudited)

The Asia Pacific Small Company Series vs. MSCI Pacific ex Japan Small Cap Index (net dividends) October 31, 2011-October 31, 2021

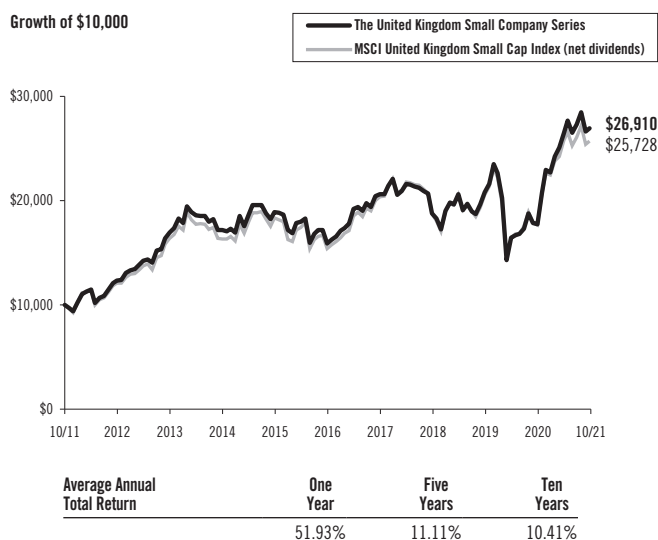


Past performance is not predictive of future performance.

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

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The United Kingdom Small Company Series vs. MSCI United Kingdom Small Cap Index (net dividends) October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

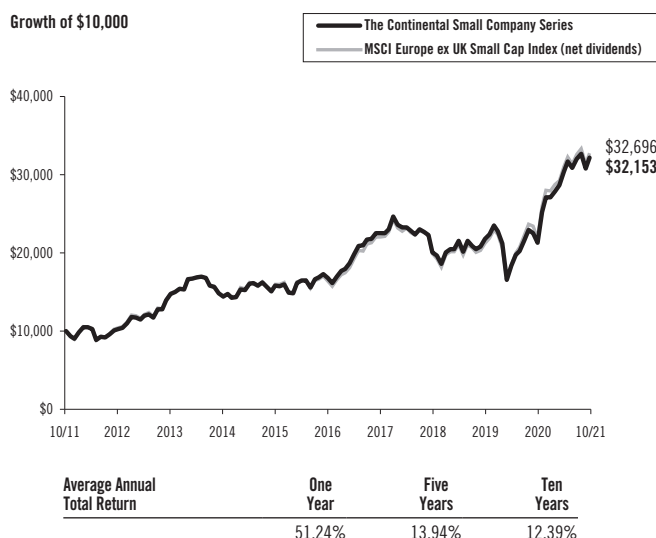
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS (Unaudited)

The Continental Small Company Series vs. MSCI Europe ex UK Small Cap Index (net dividends) October 31, 2011–October 31, 2021

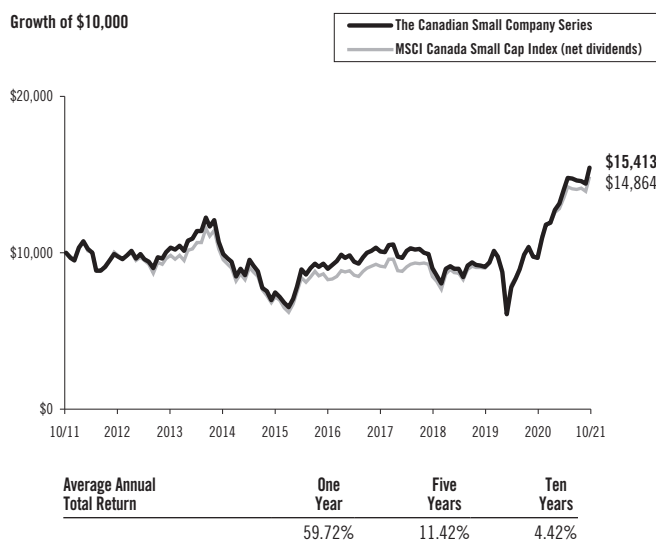


Past performance is not predictive of future performance.

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

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The Canadian Small Company Series vs. MSCI Canada Small Cap Index (net dividends) October 31, 2011–October 31, 2021



Past performance is not predictive of future performance.

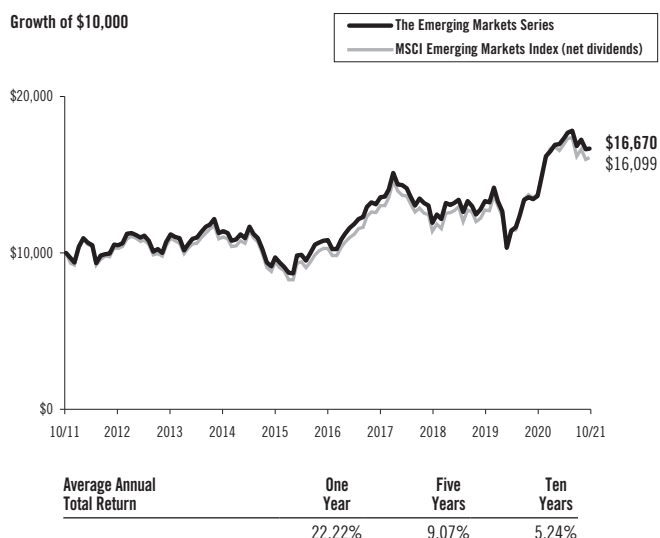
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS (Unaudited)

The Emerging Markets Series vs. MSCI Emerging Markets Index (net dividends) October 31, 2011-October 31, 2021

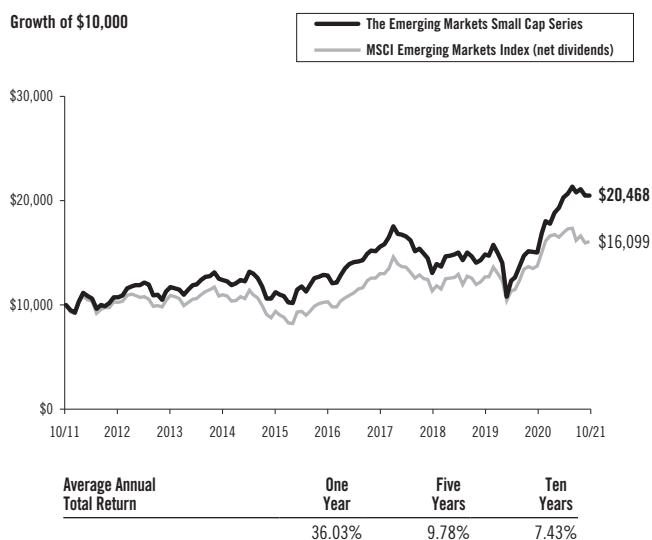


Past performance is not predictive of future performance.

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

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The Emerging Markets Small Cap Series vs. MSCI Emerging Markets Index (net dividends) October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

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

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MANAGEMENT'S DISCUSSION AND ANALYSIS

International Equity Market Review

12 Months Ended October 31, 2021

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	35.59%
MSCI World ex USA Mid Cap Index.....	31.20%
MSCI World ex USA Small Cap Index.....	37.19%
MSCI World ex USA Value Index.....	40.88%
MSCI World ex USA Growth Index.....	30.25%

For the 12 Months Ended October 31, 2021, the U.S. dollar appreciated against some non-U.S. developed markets currencies and depreciated against others. Overall, currency movements did not have a material overall impact on the U.S. dollar-denominated returns of developed markets.

12 Months Ended October 31, 2021

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	30.75%	19.88%
United Kingdom.....	35.57%	43.72%
Canada.....	38.56%	49.05%
France.....	48.30%	47.33%
Switzerland.....	28.36%	28.75%
Germany.....	33.47%	32.60%
Australia.....	27.93%	36.82%
Netherlands.....	60.71%	59.67%
Sweden.....	40.26%	45.36%
Hong Kong.....	18.26%	17.91%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index.....	16.96%
MSCI Emerging Markets Mid Cap Index.....	31.20%
MSCI Emerging Markets Small Cap Index.....	44.29%
MSCI Emerging Markets Value Index.....	28.31%
MSCI Emerging Markets Growth Index.....	7.38%

For the 12 Months Ended October 31, 2021, the U.S. dollar depreciated against some emerging markets currencies and appreciated against others. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

12 Months Ended October 31, 2021

<u>Ten Largest Emerging Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S.</u>
<u>Dollars</u>		
China.....	-9.52%	-9.21%
Taiwan.....	38.36%	42.32%
Korea.....	27.78%	24.08%
India.....	51.78%	50.21%
Russia.....	64.53%	81.80%
Brazil.....	10.38%	12.91%
Saudi Arabia.....	56.07%	56.04%
South Africa.....	18.16%	26.32%
Mexico.....	42.35%	47.44%
Thailand.....	34.75%	26.57%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2021, these differences generally detracted from the Portfolios' relative performance.

The DFA International Value Series

The DFA International Value Series invests in developed ex U.S. large company value stocks. The investment strategy is process driven, emphasizing broad diversification, with increased exposure to stocks with smaller total market capitalizations, lower relative price (value), and higher-profitability within the large-cap value segment of developed ex U.S. markets. As of October 31, 2021, the Series held

approximately 510 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 51.09% for the Series and 35.59% for the MSCI World ex USA Index (net dividends), the Series' benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks for the period, the Series' focus on value stocks contributed positively to performance relative to the style-neutral benchmark.

The Japanese Small Company Series

The Japanese Small Company Series invests in Japanese small company stocks. The Series generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Series generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Series held approximately 1,820 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 13.08% for the Series and 13.18% for the MSCI Japan Small Cap Index (net dividends), the Series' benchmark. The Series' greater emphasis on stocks with smaller market capitalizations detracted from performance relative to the benchmark, as these stocks underperformed. The Series' exclusion of real estate investment trusts (REITs) also detracted from relative performance, as REITs generally outperformed. Conversely, the Series' exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as did the Series' exclusion of stocks with high asset growth, as those stocks underperformed.

The Asia Pacific Small Company Series

The Asia Pacific Small Company Series invests in small company stocks in Australia, Hong Kong, New Zealand, and Singapore. The Series generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Series generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Series held approximately 830 securities in 4 eligible countries. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 38.31% for the Series and 34.27% for the MSCI Pacific ex Japan Small Cap Index (net dividends), the Series' benchmark. The Series' emphasis on stocks with smaller market capitalizations, particularly in Australia, contributed positively to relative performance, as larger stocks held by the index underperformed. The Series' exclusion of real estate investment trusts (REITs) also contributed positively to relative performance, as REITs generally underperformed.

The United Kingdom Small Company Series

The United Kingdom Small Company Series invests in small company stocks in the U.K. The Series generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Series generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Series held approximately 330 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 51.93% for the Series and 45.72% for the MSCI United Kingdom Small Cap Index (net dividends), the Series' benchmark. The Series' greater emphasis on stocks with smaller market capitalizations contributed positively to performance relative to the benchmark, as these stocks outperformed. The Series' exclusion of stocks with the lowest profitability and highest relative price also contributed positively to relative performance, as those securities underperformed for the period.

The Continental Small Company Series

The Continental Small Company Series invests in small company stocks in the developed markets of Europe (excluding the U.K.) and Israel. The Series generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Series generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Series held approximately 1,160 securities in 15 eligible countries. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 51.24% for the Series and 49.80% for the MSCI Europe ex U.K. Small Cap Index (net dividends), the Series' benchmark. The Series' exclusion of stocks with the lowest profitability and highest relative price contributed positively to relative performance, as did the Series' exclusion of stocks with high asset growth, as those securities underperformed for the year. Additionally, the Series' exclusion of real estate investment trusts (REITs) contributed positively to relative performance, as REITs generally underperformed.

The Canadian Small Company Series

The Canadian Small Company Series invests in small company stocks in Canada. The Series generally excludes stocks with the lowest profitability and highest relative price. The Series also generally excludes certain companies with high asset growth. The investment strategy is process-driven, emphasizing broad diversification. As of October 31, 2021, the Series held approximately 330 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 59.72% for the Series and 53.21% for the MSCI Canada Small Cap Index (net dividends), the Series' benchmark. The Series' exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as did the Series' exclusion of stocks with high asset growth, as those securities underperformed for the period. The Series' greater emphasis on stocks with smaller market capitalizations also contributed positively to performance relative to the benchmark, as these stocks outperformed.

The Emerging Markets Series

The Emerging Markets Series invests in large-cap stocks in emerging markets. 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 segment of emerging markets. As of October 31, 2021, the Series held approximately 1,720 securities in 24 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 22.22% for the Series and 16.96% for the MSCI Emerging Markets Index (net dividends), the Series' benchmark. The Series' greater

emphasis on low relative price (value) stocks contributed positively to performance relative to the benchmark, as value stocks outperformed high relative price (growth) stocks in emerging markets for the period. The Series' greater allocation to stocks with smaller market capitalizations within the large cap universe also contributed positively to relative performance, as these stocks outperformed their larger counterparts in emerging markets. The Portfolio's emphasis on stocks with higher profitability also contributed positively to performance relative to the benchmark, as these stocks generally outperformed.

The Emerging Markets Small Cap Series

The Emerging Markets Small Cap Series invests in small company stocks in emerging markets. The Series generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Series generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Series held approximately 4,960 securities in 21 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 36.03% for the Series and 16.96% for the MSCI Emerging Markets Index (net dividends), the Series' benchmark. With small-cap stocks outperforming large-cap stocks in emerging markets, the Series' inclusion of stocks with smaller market capitalizations contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

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

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

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

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2021

EXPENSE TABLES

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>The DFA International Value Series</u>				
Actual Fund Return.....	\$1,000.00	\$1,058.40	0.22%	\$1.14
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<u>The Japanese Small Company Series</u>				
Actual Fund Return.....	\$1,000.00	\$1,017.20	0.12%	\$0.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61

DISCLOSURE OF FUND EXPENSES
CONTINUED

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>The Asia Pacific Small Company Series</u>				
Actual Fund Return.....	\$1,000.00	\$1,042.30	0.12%	\$0.62
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<u>The United Kingdom Small Company Series</u>				
Actual Fund Return.....	\$1,000.00	\$1,017.60	0.12%	\$0.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<u>The Continental Small Company Series</u>				
Actual Fund Return.....	\$1,000.00	\$1,058.70	0.12%	\$0.62
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<u>The Canadian Small Company Series</u>				
Actual Fund Return.....	\$1,000.00	\$1,098.50	0.12%	\$0.63
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<u>The Emerging Markets Series</u>				
Actual Fund Return.....	\$1,000.00	\$ 964.10	0.15%	\$0.74
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.45	0.15%	\$0.77
<u>The Emerging Markets Small Cap Series</u>				
Actual Fund Return.....	\$1,000.00	\$1,008.40	0.27%	\$1.37
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.84	0.27%	\$1.38

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

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For The DFA Investment Trust Company, this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. The DFA Investment Trust Company filed its most recent Form N-PORT with the SEC on September 24, 2021 (September 27, 2021 with respect to The United Kingdom Small Company Series). 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.

INTERNATIONAL EQUITY PORTFOLIOS

The DFA International Value Series		The Japanese Small Company Series		The Asia Pacific Small Company Series	
Communication Services.....	4.8%	Communication Services.....	3.1%	Communication Services.....	6.4%
Consumer Discretionary.....	14.7%	Consumer Discretionary.....	14.4%	Consumer Discretionary.....	17.9%
Consumer Staples.....	4.5%	Consumer Staples.....	7.3%	Consumer Staples.....	8.0%
Energy.....	12.6%	Energy.....	1.0%	Energy.....	3.4%
Financials.....	30.7%	Financials.....	8.4%	Financials.....	12.4%
Health Care.....	4.9%	Health Care.....	4.5%	Health Care.....	6.0%
Industrials.....	11.3%	Industrials.....	30.5%	Industrials.....	12.0%
Information Technology.....	0.9%	Information Technology.....	15.5%	Information Technology.....	9.2%
Materials.....	11.8%	Materials.....	12.1%	Materials.....	14.3%
Real Estate.....	2.3%	Real Estate.....	1.7%	Real Estate.....	6.4%
Utilities.....	1.5%	Utilities.....	1.5%	Utilities.....	4.0%
	<u>100.0%</u>		<u>100.0%</u>		<u>100.0%</u>

DISCLOSURE OF PORTFOLIO HOLDINGS

CONTINUED

The United Kingdom Small Company Series		The Continental Small Company Series		The Canadian Small Company Series	
Communication Services.....	3.8%	Communication Services.....	4.3%	Communication Services.....	1.4%
Consumer Discretionary.....	20.0%	Consumer Discretionary.....	10.3%	Consumer Discretionary.....	6.3%
Consumer Staples.....	6.8%	Consumer Staples.....	4.0%	Consumer Staples.....	5.2%
Energy.....	2.3%	Energy.....	2.4%	Energy.....	20.3%
Financials.....	16.7%	Financials.....	13.9%	Financials.....	11.5%
Health Care.....	3.2%	Health Care.....	6.8%	Health Care.....	1.5%
Industrials.....	25.8%	Industrials.....	27.9%	Industrials.....	12.3%
Information Technology.....	8.6%	Information Technology.....	11.2%	Information Technology.....	3.2%
Materials.....	6.6%	Materials.....	8.4%	Materials.....	24.6%
Real Estate.....	3.7%	Real Estate.....	6.5%	Real Estate.....	4.2%
Utilities.....	2.5%	Utilities.....	4.3%	Utilities.....	9.5%
	100.0%		100.0%		100.0%
The Emerging Markets Series		The Emerging Markets Small Cap Series			
Communication Services.....	9.5%	Communication Services.....	4.4%		
Consumer Discretionary.....	12.1%	Consumer Discretionary.....	13.1%		
Consumer Staples.....	6.7%	Consumer Staples.....	6.7%		
Energy.....	4.7%	Energy.....	2.0%		
Financials.....	19.4%	Financials.....	8.6%		
Health Care.....	4.0%	Health Care.....	7.5%		
Industrials.....	6.7%	Industrials.....	15.5%		
Information Technology.....	20.7%	Information Technology.....	16.5%		
Materials.....	11.0%	Materials.....	13.8%		
Real Estate.....	2.6%	Real Estate.....	6.9%		
Utilities.....	2.6%	Utilities.....	5.0%		
	100.0%		100.0%		

THE DFA INTERNATIONAL VALUE SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (94.7%)			
AUSTRALIA — (6.0%)			
Australia & New Zealand Banking Group Ltd.....	6,888,410	\$ 146,588,595	1.2%
National Australia Bank Ltd.....	4,975,285	108,172,523	0.9%
Westpac Banking Corp.....	8,060,284	156,813,850	1.3%
Other Securities.....		342,062,377	2.7%
TOTAL AUSTRALIA.....		753,637,345	6.1%
AUSTRIA — (0.0%)			
Other Securities.....		1,511,840	0.0%
BELGIUM — (0.7%)			
Other Securities.....		84,789,324	0.7%
CANADA — (9.4%)			
# Bank of Montreal.....	180,174	19,562,040	0.2%
Bank of Montreal.....	1,448,818	157,211,241	1.3%
Bank of Nova Scotia.....	495,702	32,499,402	0.3%
Bank of Nova Scotia.....	1,698,160	111,331,370	0.9%
# Canadian Imperial Bank of Commerce.....	907,318	110,093,685	0.9%
Canadian Imperial Bank of Commerce.....	248,491	30,132,019	0.3%
Canadian Natural Resources Ltd.....	489,228	20,792,981	0.2%
Canadian Natural Resources Ltd.....	3,476,035	147,766,248	1.2%
Other Securities.....		557,468,956	4.3%
TOTAL CANADA.....		1,186,857,942	9.6%
DENMARK — (2.2%)			
DSV AS.....	309,306	71,888,035	0.6%
# Vestas Wind Systems AS.....	1,973,579	85,317,056	0.7%
Other Securities.....		116,222,387	0.9%
TOTAL DENMARK.....		273,427,478	2.2%
FINLAND — (0.9%)			
Other Securities.....		117,103,920	1.0%
FRANCE — (9.8%)			
AXA SA.....	1,974,356	57,439,907	0.5%
# BNP Paribas SA.....	1,824,346	122,116,632	1.0%
Cie de Saint-Gobain.....	1,844,395	127,286,369	1.0%
Cie Generale des Etablissements Michelin SCA.....	622,212	97,822,573	0.8%
Orange SA.....	5,978,647	65,196,841	0.5%
TotalEnergies SE.....	6,840,726	342,549,007	2.8%
Other Securities.....		425,218,764	3.5%
TOTAL FRANCE.....		1,237,630,093	10.1%
GERMANY — (6.5%)			
Allianz SE.....	559,039	129,814,638	1.1%
Bayerische Motoren Werke AG.....	1,003,964	101,436,507	0.8%
Daimler AG.....	2,568,275	254,933,183	2.1%
Volkswagen AG.....	111,321	36,190,216	0.3%
Other Securities.....		297,572,604	2.4%
TOTAL GERMANY.....		819,947,148	6.7%

THE DFA INTERNATIONAL VALUE SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HONG KONG — (1.9%)			
Other Securities.....		\$ 241,189,297	2.0%
IRELAND — (0.4%)			
Other Securities.....		46,959,387	0.4%
ISRAEL — (0.4%)			
Other Securities.....		50,389,622	0.4%
ITALY — (1.9%)			
Intesa Sanpaolo SpA.....	21,991,838	62,504,673	0.5%
Other Securities.....		172,510,027	1.4%
TOTAL ITALY.....		235,014,700	1.9%
JAPAN — (20.4%)			
Hitachi Ltd.....	997,700	57,492,003	0.5%
Honda Motor Co. Ltd.....	3,522,000	104,173,232	0.8%
Mitsubishi Corp.....	1,817,600	57,795,971	0.5%
ORIX Corp.....	3,324,900	66,086,674	0.5%
SoftBank Group Corp.....	1,571,580	85,081,195	0.7%
Takeda Pharmaceutical Co. Ltd.....	2,595,871	72,855,226	0.6%
Toyota Motor Corp.....	16,646,950	293,721,364	2.4%
# Toyota Motor Corp., Sponsored ADR.....	49,541	8,747,454	0.1%
Other Securities.....		1,825,296,083	14.8%
TOTAL JAPAN.....		2,571,249,202	20.9%
NETHERLANDS — (5.0%)			
ING Groep NV.....	4,722,058	71,628,435	0.6%
Koninklijke Ahold Delhaize NV.....	4,840,597	157,476,505	1.3%
Koninklijke DSM NV.....	340,858	74,470,035	0.6%
Stellantis NV.....	3,600,675	71,894,458	0.6%
Other Securities.....		248,451,361	2.0%
TOTAL NETHERLANDS.....		623,920,794	5.1%
NEW ZEALAND — (0.2%)			
Other Securities.....		30,228,390	0.2%
NORWAY — (1.1%)			
Other Securities.....		132,380,863	1.1%
PORTUGAL — (0.1%)			
Other Securities.....		9,221,253	0.1%
SINGAPORE — (0.7%)			
Other Securities.....		88,513,432	0.7%
SPAIN — (2.2%)			
Banco Bilbao Vizcaya Argentaria SA.....	9,200,845	64,388,674	0.5%
# Banco Santander SA.....	42,993,563	163,078,151	1.4%
Other Securities.....		50,876,176	0.4%
TOTAL SPAIN.....		278,343,001	2.3%
SWEDEN — (2.7%)			
Other Securities.....		337,295,776	2.7%

THE DFA INTERNATIONAL VALUE SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SWITZERLAND — (8.3%)			
ABB Ltd.....	1,805,001	\$ 59,715,251	0.5%
Cie Financiere Richemont SA.....	797,506	98,691,665	0.8%
Novartis AG.....	1,706,093	141,115,564	1.2%
Novartis AG, Sponsored ADR.....	794,280	65,734,613	0.5%
UBS Group AG.....	6,030,163	109,765,116	0.9%
# UBS Group AG.....	1,233,581	22,389,495	0.2%
Zurich Insurance Group AG.....	344,357	152,626,097	1.2%
Other Securities.....		392,342,286	3.2%
TOTAL SWITZERLAND.....		1,042,380,087	8.5%
UNITED KINGDOM — (13.9%)			
Aviva PLC.....	13,916,649	75,093,073	0.6%
# Barclays PLC, Sponsored ADR.....	7,035,082	78,722,568	0.6%
BP PLC.....	7,690,578	36,844,794	0.3%
BP PLC, Sponsored ADR.....	5,912,515	170,221,307	1.4%
British American Tobacco PLC.....	3,024,009	105,188,388	0.9%
# British American Tobacco PLC, Sponsored ADR.....	838,885	29,293,864	0.2%
Glencore PLC.....	23,897,614	119,501,940	1.0%
HSBC Holdings PLC.....	13,535,003	81,550,718	0.7%
# HSBC Holdings PLC, Sponsored ADR.....	2,324,211	69,889,024	0.6%
Lloyds Banking Group PLC.....	164,752,825	112,753,659	0.9%
Royal Dutch Shell PLC, Class B.....	283,225	6,499,652	0.0%
Royal Dutch Shell PLC, Sponsored ADR, Class B.....	8,519,230	390,521,503	3.2%
Vodafone Group PLC.....	58,351,986	86,002,139	0.7%
# Vodafone Group PLC, Sponsored ADR.....	4,011,201	59,967,459	0.5%
Other Securities.....		326,711,444	2.6%
TOTAL UNITED KINGDOM.....		1,748,761,532	14.2%
UNITED STATES — (0.0%)			
Other Security.....		1,789,521	0.0%
TOTAL COMMON STOCKS.....		11,912,541,947	96.9%
PREFERRED STOCKS — (1.4%)			
GERMANY — (1.4%)			
Volkswagen AG.....	601,156	134,918,290	1.1%
Other Securities.....		44,965,817	0.4%
TOTAL GERMANY.....		179,884,107	1.5%
RIGHTS/WARRANTS — (0.0%)			
CANADA — (0.0%)			
Other Security.....		275,183	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$10,175,872,330).....		12,092,701,237	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.9%)			
@§ The DFA Short Term Investment Fund.....	42,813,604	495,353,403	4.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$10,671,138,666).....		\$12,588,054,640	102.4%

THE DFA INTERNATIONAL VALUE SERIES

CONTINUED

As of October 31, 2021, The DFA International Value Series had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	384	12/17/21	\$85,247,563	\$88,262,400	\$3,014,837
Total Futures Contracts.....			\$85,247,563	\$88,262,400	\$3,014,837

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	—	\$ 753,637,345	—	\$ 753,637,345
Austria.....	—	1,511,840	—	1,511,840
Belgium.....	—	84,789,324	—	84,789,324
Canada.....	\$1,186,857,942	—	—	1,186,857,942
Denmark.....	—	273,427,478	—	273,427,478
Finland.....	—	117,103,920	—	117,103,920
France.....	—	1,237,630,093	—	1,237,630,093
Germany.....	20,713,362	799,233,786	—	819,947,148
Hong Kong.....	—	241,189,297	—	241,189,297
Ireland.....	25,356,712	21,602,675	—	46,959,387
Israel.....	6,959,330	43,430,292	—	50,389,622
Italy.....	6,135,895	228,878,805	—	235,014,700
Japan.....	26,448,456	2,544,800,746	—	2,571,249,202
Netherlands.....	31,160,475	592,760,319	—	623,920,794
New Zealand.....	—	30,228,390	—	30,228,390
Norway.....	—	132,380,863	—	132,380,863
Portugal.....	—	9,221,253	—	9,221,253
Singapore.....	12,626,088	75,887,344	—	88,513,432
Spain.....	8,226,977	270,116,024	—	278,343,001
Sweden.....	—	337,295,776	—	337,295,776
Switzerland.....	105,717,225	936,662,862	—	1,042,380,087
United Kingdom.....	822,729,229	926,032,303	—	1,748,761,532
United States.....	1,789,521	—	—	1,789,521
Preferred Stocks				
Germany.....	—	179,884,107	—	179,884,107
Rights/Warrants				
Canada.....	—	275,183	—	275,183
Securities Lending Collateral.....	—	495,353,403	—	495,353,403
Futures Contracts**.....	3,014,837	—	—	3,014,837
TOTAL.....	\$2,257,736,049	\$10,333,333,428	—	\$12,591,069,477

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

See accompanying Notes to Financial Statements.

THE JAPANESE SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.2%)			
COMMUNICATION SERVICES — (3.1%)			
Other Securities.....		\$105,693,477	3.1%
CONSUMER DISCRETIONARY — (14.2%)			
Resorttrust, Inc.....	523,464	9,276,381	0.3%
Takashimaya Co. Ltd.....	914,300	8,465,774	0.3%
Other Securities.....		471,009,353	13.7%
TOTAL CONSUMER DISCRETIONARY.....		488,751,508	14.3%
CONSUMER STAPLES — (7.2%)			
Milbon Co. Ltd.....	159,852	9,570,980	0.3%
Nippon Suisan Kaisha Ltd.....	1,912,300	10,868,179	0.3%
Sapporo Holdings Ltd.....	392,620	8,518,732	0.3%
Other Securities.....		219,656,754	6.4%
TOTAL CONSUMER STAPLES.....		248,614,645	7.3%
ENERGY — (0.9%)			
Other Securities.....		32,702,071	1.0%
FINANCIALS — (8.2%)			
Credit Saison Co. Ltd.....	735,700	9,019,474	0.3%
Hirogin Holdings, Inc.....	1,512,200	8,331,078	0.3%
Jafco Group Co. Ltd.....	204,100	12,931,197	0.4%
Other Securities.....		253,393,996	7.3%
TOTAL FINANCIALS.....		283,675,745	8.3%
HEALTH CARE — (4.4%)			
H.U. Group Holdings, Inc.....	362,400	8,937,241	0.3%
Nipro Corp.....	809,400	8,224,859	0.2%
Other Securities.....		134,032,273	3.9%
TOTAL HEALTH CARE.....		151,194,373	4.4%
INDUSTRIALS — (29.9%)			
Daiseki Co. Ltd.....	292,755	13,664,852	0.4%
DMG Mori Co. Ltd.....	728,000	12,536,750	0.4%
* Fujikura Ltd.....	1,714,800	9,249,370	0.3%
Furukawa Electric Co. Ltd.....	424,300	9,284,144	0.3%
GS Yuasa Corp.....	375,183	8,167,598	0.2%
Hazama Ando Corp.....	1,294,000	8,762,584	0.3%
Hitachi Zosen Corp.....	1,034,779	8,113,625	0.2%
Inaba Denki Sangyo Co. Ltd.....	327,400	7,853,534	0.2%
INFRONEER Holdings, Inc.....	1,192,388	9,875,975	0.3%
Japan Steel Works Ltd.....	348,100	10,226,224	0.3%
Meitec Corp.....	166,200	9,996,518	0.3%
Mirait Holdings Corp.....	583,135	11,215,268	0.3%
Nagase & Co. Ltd.....	578,600	9,793,254	0.3%
Nichias Corp.....	391,000	9,573,627	0.3%
Nishimatsu Construction Co. Ltd.....	345,000	9,951,583	0.3%
# OSG Corp.....	511,900	8,516,449	0.3%
Outsourcing, Inc.....	768,100	14,734,721	0.4%
Penta-Ocean Construction Co. Ltd.....	1,616,400	11,138,498	0.3%

THE JAPANESE SMALL COMPANY SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
Ushio, Inc.....	651,100	\$ 11,648,428	0.4%
Other Securities.....		838,064,288	24.4%
TOTAL INDUSTRIALS.....		1,032,367,290	30.2%
INFORMATION TECHNOLOGY — (15.2%)			
Alps Alpine Co. Ltd.....	1,039,300	10,155,061	0.3%
# Anritsu Corp.....	636,100	10,548,092	0.3%
Daiwabo Holdings Co. Ltd.....	582,700	10,258,415	0.3%
Ferrotec Holdings Corp.....	232,000	7,782,329	0.2%
Macnica Fuji Electronics Holdings, Inc.....	342,150	8,043,827	0.2%
Nippon Electric Glass Co. Ltd.....	515,736	13,168,257	0.4%
NSD Co. Ltd.....	508,160	9,682,738	0.3%
Tokyo Seimitsu Co. Ltd.....	253,800	10,333,728	0.3%
Topcon Corp.....	684,300	12,200,386	0.4%
Ulvac, Inc.....	162,300	9,105,840	0.3%
Other Securities.....		423,947,927	12.4%
TOTAL INFORMATION TECHNOLOGY.....		525,226,600	15.4%
MATERIALS — (11.9%)			
ADEKA Corp.....	602,400	13,400,601	0.4%
# Asahi Holdings, Inc.....	464,800	8,295,809	0.3%
Dowa Holdings Co. Ltd.....	208,205	8,695,455	0.3%
Kobe Steel Ltd.....	1,495,100	8,784,296	0.3%
Mitsui Mining & Smelting Co. Ltd.....	372,700	10,694,693	0.3%
Sumitomo Bakelite Co. Ltd.....	192,800	8,664,946	0.3%
Toagosei Co. Ltd.....	740,500	8,275,887	0.2%
Ube Industries Ltd.....	430,100	8,013,345	0.2%
Yamato Kogyo Co. Ltd.....	253,200	8,489,870	0.3%
Other Securities.....		326,086,787	9.4%
TOTAL MATERIALS.....		409,401,689	12.0%
REAL ESTATE — (1.7%)			
Other Securities.....		57,897,941	1.7%
UTILITIES — (1.5%)			
Nippon Gas Co. Ltd.....	684,000	8,484,055	0.3%
West Holdings Corp.....	143,603	8,026,221	0.2%
Other Securities.....		35,924,861	1.0%
TOTAL UTILITIES.....		52,435,137	1.5%
TOTAL COMMON STOCKS			
(Cost \$2,886,201,109).....		3,387,960,476	99.2%
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.8%)			
@§ The DFA Short Term Investment Fund.....	5,314,587	61,489,772	1.8%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$2,947,678,139).....		\$3,449,450,248	101.0%

THE JAPANESE SMALL COMPANY SERIES

CONTINUED

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

	Investments in Securities (Market Value)		
	Level 1	Level 2	Level 3
Common Stocks			
Communication Services.....	—	\$ 105,693,477	—
Consumer Discretionary.....	—	488,751,508	—
Consumer Staples.....	—	248,614,645	—
Energy.....	—	32,702,071	—
Financials.....	—	283,675,745	—
Health Care.....	—	151,194,373	—
Industrials.....	\$15,163,165	1,017,204,125	—
Information Technology.....	—	525,226,600	—
Materials.....	—	409,401,689	—
Real Estate.....	—	57,897,941	—
Utilities.....	—	52,435,137	—
Securities Lending Collateral.....	—	61,489,772	—
TOTAL.....	\$15,163,165	\$3,434,287,083	—

See accompanying Notes to Financial Statements.

THE ASIA PACIFIC SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.8%)			
AUSTRALIA — (59.7%)			
* AMP Ltd.....	12,893,152	\$ 10,548,526	0.6%
ARB Corp. Ltd.....	521,174	19,195,274	1.1%
Bapcor Ltd.....	2,189,248	13,204,770	0.7%
# Breville Group Ltd.....	681,670	15,172,506	0.8%
Brickworks Ltd.....	486,532	8,731,553	0.5%
Carsales.com Ltd.....	553,743	10,362,825	0.6%
Challenger Ltd.....	2,321,555	12,194,726	0.7%
* Corporate Travel Management Ltd.....	650,080	12,044,252	0.7%
Credit Corp. Group Ltd.....	442,571	10,527,755	0.6%
CSR Ltd.....	3,109,441	13,958,892	0.8%
Downer EDI Ltd.....	2,071,013	9,901,826	0.6%
Eagers Automotive Ltd.....	775,292	8,710,647	0.5%
Elders Ltd.....	1,009,369	9,169,814	0.5%
Healius Ltd.....	3,973,423	14,549,415	0.8%
Iluka Resources Ltd.....	1,999,707	14,266,701	0.8%
IOOF Holdings Ltd.....	3,815,495	11,809,268	0.7%
IRESS Ltd.....	1,225,060	11,168,044	0.6%
* Lynas Rare Earths Ltd.....	1,615,350	9,011,232	0.5%
# Metcash Ltd.....	6,296,220	19,404,717	1.1%
nib holdings Ltd.....	2,951,426	14,861,717	0.8%
* Orocobre Ltd.....	2,264,756	15,294,789	0.8%
Orora Ltd.....	5,931,076	14,837,472	0.8%
Pendal Group Ltd.....	2,058,779	10,413,306	0.6%
Perpetual Ltd.....	376,124	10,750,588	0.6%
* Perseus Mining Ltd.....	8,114,950	9,622,883	0.5%
Premier Investments Ltd.....	458,786	10,647,565	0.6%
Reliance Worldwide Corp. Ltd.....	3,629,454	15,959,122	0.9%
Sandfire Resources Ltd.....	2,725,681	11,481,645	0.6%
Sims Ltd.....	1,175,465	12,796,166	0.7%
Spark Infrastructure Group.....	10,978,157	23,274,771	1.3%
* Star Entertainment Grp Ltd.....	3,941,041	10,951,914	0.6%
Steadfast Group Ltd.....	3,596,653	12,654,068	0.7%
Super Retail Group Ltd.....	1,085,264	10,646,830	0.6%
Technology One Ltd.....	1,674,190	15,547,005	0.9%
* Webjet Ltd.....	2,061,672	9,866,315	0.5%
* Whitehaven Coal Ltd.....	5,382,983	10,652,888	0.6%
#* Zip Co. Ltd.....	1,986,170	9,816,301	0.5%
Other Securities.....		645,675,521	35.1%
TOTAL AUSTRALIA.....		1,109,683,609	60.9%
CHINA — (0.0%)			
Other Securities.....		138,963	0.0%
HONG KONG — (21.0%)			
ASM Pacific Technology Ltd.....	1,406,800	15,222,149	0.8%
# Kerry Logistics Network Ltd.....	4,063,500	9,853,152	0.5%
Luk Fook Holdings International Ltd.....	3,577,000	9,748,695	0.5%
Pacific Basin Shipping Ltd.....	32,170,000	14,846,663	0.8%
VTech Holdings Ltd.....	1,345,100	10,357,891	0.6%
Other Securities.....		331,012,861	18.2%
TOTAL HONG KONG.....		391,041,411	21.4%

THE ASIA PACIFIC SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
NEW ZEALAND — (6.5%)			
Chorus Ltd.....	2,826,320	\$ 12,906,707	0.7%
# Freightways Ltd.....	976,177	9,063,774	0.5%
Infratil Ltd.....	3,435,660	20,385,406	1.1%
Mainfreight Ltd.....	156,515	10,085,924	0.6%
SKYCITY Entertainment Group Ltd.....	4,937,567	11,322,406	0.6%
Summerset Group Holdings Ltd.....	985,298	10,250,669	0.6%
Other Securities.....		46,763,116	2.5%
TOTAL NEW ZEALAND.....		120,778,002	6.6%
SINGAPORE — (10.5%)			
Sembcorp Industries Ltd.....	6,027,400	8,995,759	0.5%
Singapore Press Holdings Ltd.....	7,439,300	10,978,277	0.6%
Other Securities.....		176,291,309	9.7%
TOTAL SINGAPORE.....		196,265,345	10.8%
UNITED STATES — (0.1%)			
Other Securities.....		1,189,681	0.1%
TOTAL COMMON STOCKS.....		1,819,097,011	99.8%
PREFERRED STOCKS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Security.....		68,066	0.0%
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities.....		138	0.0%
HONG KONG — (0.0%)			
Other Security.....		7,842	0.0%
NEW ZEALAND — (0.0%)			
Other Security.....		15,450	0.0%
SINGAPORE — (0.0%)			
Other Securities.....		16,264	0.0%
TOTAL RIGHTS/WARRANTS.....		39,694	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$1,603,374,310).....		1,819,204,771	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (2.2%)			
@§ The DFA Short Term Investment Fund.....	3,509,676	40,606,949	2.2%
TOTAL INVESTMENTS—(100.0%) (Cost \$1,643,976,673).....		\$1,859,811,720	102.0%

THE ASIA PACIFIC SMALL COMPANY SERIES

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$12,676	\$1,109,648,166	\$ 22,767	\$1,109,683,609
China.....	—	138,963	—	138,963
Hong Kong.....	—	390,169,707	871,704	391,041,411
New Zealand.....	—	120,778,002	—	120,778,002
Singapore.....	—	195,145,698	1,119,647	196,265,345
United States.....	—	1,189,681	—	1,189,681
Preferred Stocks				
Australia.....	—	68,066	—	68,066
Rights/Warrants				
Australia.....	—	138	—	138
Hong Kong.....	—	7,842	—	7,842
New Zealand.....	—	15,450	—	15,450
Singapore.....	—	16,264	—	16,264
Securities Lending Collateral.....	—	40,606,949	—	40,606,949
TOTAL.....	\$12,676	\$1,857,784,926	\$2,014,118[^]	\$1,859,811,720

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

See accompanying Notes to Financial Statements.

THE UNITED KINGDOM SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.2%)			
COMMUNICATION SERVICES — (3.8%)			
Daily Mail & General Trust PLC, Class A.	1,003,074	\$ 14,237,131	0.7%
Other Securities.		57,764,428	3.1%
TOTAL COMMUNICATION SERVICES.		72,001,559	3.8%
CONSUMER DISCRETIONARY — (19.8%)			
Bellway PLC.	417,887	18,961,147	1.0%
* Countryside Properties PLC.	2,922,469	18,812,341	1.0%
Domino's Pizza Group PLC.	3,262,553	17,283,266	0.9%
* Frasers Group PLC.	1,628,144	14,351,413	0.8%
Games Workshop Group PLC.	157,764	20,837,762	1.1%
Greggs PLC.	636,335	26,596,851	1.4%
Inchcape PLC.	2,550,326	28,784,465	1.5%
* Marks & Spencer Group PLC.	7,572,745	19,035,955	1.0%
Pets at Home Group PLC.	3,262,961	21,532,073	1.1%
* Playtech PLC.	1,947,421	18,527,516	1.0%
Redrow PLC.	1,602,850	14,112,668	0.8%
Vistry Group PLC.	898,922	15,053,083	0.8%
Other Securities.		142,754,262	7.5%
TOTAL CONSUMER DISCRETIONARY.		376,642,802	19.9%
CONSUMER STAPLES — (6.7%)			
Britvic PLC.	1,748,990	21,232,260	1.1%
Cranswick PLC.	374,680	17,707,906	0.9%
Fevertree Drinks PLC.	655,368	20,392,946	1.1%
Tate & Lyle PLC.	2,419,131	21,435,384	1.1%
Other Securities.		46,754,593	2.5%
TOTAL CONSUMER STAPLES.		127,523,089	6.7%
ENERGY — (2.3%)			
Other Securities.		44,336,800	2.3%
FINANCIALS — (16.6%)			
* Beazley PLC.	3,279,338	17,442,492	0.9%
Close Brothers Group PLC.	970,236	19,112,250	1.0%
Hiscox Ltd.	1,621,850	18,452,426	1.0%
IG Group Holdings PLC.	2,149,742	23,326,151	1.2%
Man Group PLC.	9,599,081	30,488,754	1.6%
Paragon Banking Group PLC.	1,977,656	14,825,635	0.8%
Quilter PLC.	10,641,392	22,656,903	1.2%
* Virgin Money UK PLC.	5,337,722	14,829,830	0.8%
Other Securities.		154,697,225	8.1%
TOTAL FINANCIALS.		315,831,666	16.6%
HEALTH CARE — (3.2%)			
* CVS Group PLC.	436,875	14,888,932	0.8%
Other Securities.		46,277,391	2.4%
TOTAL HEALTH CARE.		61,166,323	3.2%
INDUSTRIALS — (25.6%)			
Bodycote PLC.	1,252,104	13,714,783	0.7%

THE UNITED KINGDOM SMALL COMPANY SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
Diploma PLC.....	628,300	\$ 25,821,321	1.4%
Genuit Group PLC.....	1,416,533	12,853,080	0.7%
Grafton Group PLC.....	1,582,491	29,066,399	1.5%
Hays PLC.....	8,705,616	19,729,104	1.0%
IMI PLC.....	1,193,944	26,662,992	1.4%
* Meggitt PLC.....	2,411,365	24,757,023	1.3%
Pagegroup PLC.....	2,014,945	18,283,115	1.0%
Rotork PLC.....	5,214,504	25,207,456	1.3%
Travis Perkins PLC.....	1,046,773	22,129,674	1.2%
Ultra Electronics Holdings PLC.....	566,936	25,121,854	1.3%
Other Securities.....		243,351,972	12.9%
TOTAL INDUSTRIALS.....		486,698,773	25.7%
INFORMATION TECHNOLOGY — (8.5%)			
Computacenter PLC.....	514,578	18,918,353	1.0%
Softcat PLC.....	738,845	19,636,602	1.0%
Spectris PLC.....	433,873	22,323,692	1.2%
Spirent Communications PLC.....	4,206,131	16,515,848	0.9%
Other Securities.....		84,212,380	4.4%
TOTAL INFORMATION TECHNOLOGY.....		161,606,875	8.5%
MATERIALS — (6.5%)			
Hill & Smith Holdings PLC.....	545,011	13,677,859	0.7%
Marshalls PLC.....	1,408,571	13,643,131	0.7%
Synthomer PLC.....	2,263,160	15,684,931	0.8%
Victrex PLC.....	576,646	18,032,016	1.0%
Other Securities.....		63,589,179	3.4%
TOTAL MATERIALS.....		124,627,116	6.6%
REAL ESTATE — (3.7%)			
Grainger PLC.....	4,411,972	18,556,053	1.0%
* IWG PLC.....	3,858,261	16,364,344	0.9%
Savills PLC.....	986,247	19,181,608	1.0%
Other Securities.....		16,005,096	0.8%
TOTAL REAL ESTATE.....		70,107,101	3.7%
UTILITIES — (2.5%)			
* Centrica PLC.....	19,338,945	15,964,039	0.8%
Drax Group PLC.....	2,521,289	18,336,886	1.0%
Other Securities.....		13,045,684	0.7%
TOTAL UTILITIES.....		47,346,609	2.5%
TOTAL COMMON STOCKS (Cost \$1,462,298,964).....		1,887,888,713	99.5%
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (0.8%)			
@§ The DFA Short Term Investment Fund.....	1,351,028	15,631,396	0.8%
TOTAL INVESTMENTS—(100.0%) (Cost \$1,477,926,404).....		\$1,903,520,109	100.3%

THE UNITED KINGDOM SMALL COMPANY SERIES

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$55,069	\$ 71,946,490	—	\$ 72,001,559
Consumer Discretionary.....	—	376,642,802	—	376,642,802
Consumer Staples.....	—	127,523,089	—	127,523,089
Energy.....	—	44,336,800	—	44,336,800
Financials.....	—	315,831,666	—	315,831,666
Health Care.....	—	61,166,323	—	61,166,323
Industrials.....	—	486,698,773	—	486,698,773
Information Technology.....	—	161,606,875	—	161,606,875
Materials.....	—	124,627,116	—	124,627,116
Real Estate.....	—	70,107,101	—	70,107,101
Utilities.....	—	47,346,609	—	47,346,609
Securities Lending Collateral.....	—	15,631,396	—	15,631,396
TOTAL.....	<u>\$55,069</u>	<u>\$1,903,465,040</u>	<u>—</u>	<u>\$1,903,520,109</u>

See accompanying Notes to Financial Statements.

THE CONTINENTAL SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (94.7%)			
AUSTRIA — (3.1%)			
ANDRITZ AG.	473,948	\$ 26,919,532	0.4%
Other Securities.		187,051,424	2.9%
TOTAL AUSTRIA.		213,970,956	3.3%
BELGIUM — (3.8%)			
Ackermans & van Haaren NV.	177,966	30,604,090	0.5%
D'ieren Group.	194,540	33,543,417	0.5%
Other Securities.		197,897,761	3.0%
TOTAL BELGIUM.		262,045,268	4.0%
CANADA — (0.0%)			
Other Security.		709,749	0.0%
DENMARK — (5.3%)			
Ringkjoebing Landbobank AS.	195,777	24,871,398	0.4%
Royal Unibrew AS.	331,556	41,187,654	0.6%
# SimCorp AS.	271,754	32,907,854	0.5%
Other Securities.		260,732,463	4.0%
TOTAL DENMARK.		359,699,369	5.5%
FINLAND — (5.8%)			
Huhtamaki Oyj.	673,038	29,346,505	0.4%
# Nokian Renkaat Oyj.	768,570	28,861,457	0.4%
# Orion Oyj, Class B.	636,552	27,564,996	0.4%
Valmet Oyj.	924,559	37,533,401	0.6%
Other Securities.		271,277,867	4.2%
TOTAL FINLAND.		394,584,226	6.0%
FRANCE — (10.4%)			
Faurecia SE.	649,627	33,928,710	0.5%
Rexel SA.	2,125,412	42,245,103	0.7%
* SOITEC.	135,169	35,988,721	0.6%
Other Securities.		598,104,390	9.1%
TOTAL FRANCE.		710,266,924	10.9%
GERMANY — (15.1%)			
Aurubis AG.	287,587	24,781,328	0.4%
Freenet AG.	1,000,321	25,763,506	0.4%
GEA Group AG.	742,082	36,548,405	0.6%
# Gerresheimer AG.	261,448	23,988,547	0.4%
Hugo Boss AG.	459,212	28,754,576	0.4%
* K+S AG.	1,479,794	25,500,212	0.4%
Lanxess AG.	599,001	40,362,102	0.6%
# ProSiebenSat.1 Media SE.	1,393,286	23,338,566	0.4%
Rheinmetall AG.	309,902	30,068,830	0.5%
TAG Immobilien AG.	1,033,296	31,392,640	0.5%
Other Securities.		735,033,666	11.1%
TOTAL GERMANY.		1,025,532,378	15.7%

THE CONTINENTAL SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
IRELAND — (1.0%)			
* Bank of Ireland Group PLC.....	6,006,044	\$ 35,779,124	0.6%
Other Securities.....		<u>30,504,504</u>	<u>0.4%</u>
TOTAL IRELAND.....		<u>66,283,628</u>	<u>1.0%</u>
ISRAEL — (3.3%)			
Other Securities.....		<u>225,995,115</u>	<u>3.4%</u>
ITALY — (8.3%)			
A2A SpA.....	12,233,648	25,743,846	0.4%
Azimut Holding SpA.....	906,940	26,118,330	0.4%
# Banco BPM SpA.....	12,107,842	37,652,859	0.6%
Hera SpA.....	5,824,869	23,830,941	0.4%
Italgas SpA.....	3,792,959	24,098,500	0.4%
Reply SpA.....	148,015	28,730,201	0.4%
Other Securities.....		<u>396,359,830</u>	<u>6.0%</u>
TOTAL ITALY.....		<u>562,534,507</u>	<u>8.6%</u>
NETHERLANDS — (6.7%)			
Aalberts NV.....	720,618	39,885,206	0.6%
Arcadis NV.....	543,636	26,497,175	0.4%
ASR Nederland NV.....	931,393	43,537,226	0.7%
BE Semiconductor Industries NV.....	464,004	42,394,069	0.7%
IMCD NV.....	226,957	50,394,583	0.8%
Ω Signify NV.....	673,043	32,613,232	0.5%
Other Securities.....		<u>220,230,807</u>	<u>3.3%</u>
TOTAL NETHERLANDS.....		<u>455,552,298</u>	<u>7.0%</u>
NORWAY — (2.0%)			
Other Securities.....		<u>138,643,309</u>	<u>2.1%</u>
PORTUGAL — (0.7%)			
Other Securities.....		<u>50,448,984</u>	<u>0.8%</u>
SPAIN — (5.2%)			
* Banco de Sabadell SA.....	36,662,284	29,505,685	0.5%
Bankinter SA.....	4,259,580	23,453,290	0.4%
# Enagas SA.....	1,045,470	23,459,790	0.4%
Other Securities.....		<u>275,109,321</u>	<u>4.1%</u>
TOTAL SPAIN.....		<u>351,528,086</u>	<u>5.4%</u>
SWEDEN — (8.8%)			
Other Securities.....		<u>598,208,203</u>	<u>9.1%</u>
SWITZERLAND — (15.1%)			
Allreal Holding AG.....	118,457	25,053,150	0.4%
* ams AG.....	1,241,971	24,588,933	0.4%
Belimo Holding AG.....	62,238	36,184,269	0.6%
Bucher Industries AG.....	55,557	28,039,159	0.4%
* Flughafen Zurich AG.....	133,405	24,091,216	0.4%
Georg Fischer AG.....	32,352	48,950,258	0.8%
Helvetia Holding AG.....	249,056	29,635,381	0.5%
Interroll Holding AG.....	4,928	23,908,178	0.4%
PSP Swiss Property AG.....	341,202	42,652,293	0.7%

THE CONTINENTAL SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SWITZERLAND — (Continued)			
Siegfried Holding AG.....	33,622	\$ 32,339,058	0.5%
Ω VAT Group AG.....	148,293	70,888,598	1.1%
Other Securities.....		641,701,155	9.5%
TOTAL SWITZERLAND.....		1,028,031,648	15.7%
UNITED KINGDOM — (0.1%)			
Other Securities.....		4,660,893	0.1%
UNITED STATES — (0.0%)			
Other Security.....		1,294,368	0.0%
TOTAL COMMON STOCKS.....		6,449,989,909	98.6%
PREFERRED STOCKS — (0.9%)			
GERMANY — (0.9%)			
Other Securities.....		61,732,488	1.0%
RIGHTS/WARRANTS — (0.0%)			
AUSTRIA — (0.0%)			
Other Securities.....		12,299	0.0%
PORTUGAL — (0.0%)			
Other Security.....		13,912	0.0%
SPAIN — (0.0%)			
Other Security.....		715,382	0.0%
TOTAL RIGHTS/WARRANTS.....		741,593	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$4,543,679,052).....		6,512,463,990	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (4.4%)			
@§ The DFA Short Term Investment Fund.....	25,693,219	297,270,547	4.5%
TOTAL INVESTMENTS—(100.0%) (Cost \$4,840,922,007).....		\$6,809,734,537	104.1%

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Austria.....	—	\$ 213,970,956	—	\$ 213,970,956
Belgium.....	\$ 7,688,844	254,356,424	—	262,045,268
Canada.....	—	709,749	—	709,749
Denmark.....	—	359,699,369	—	359,699,369
Finland.....	—	394,584,226	—	394,584,226
France.....	—	710,226,064	\$ 40,860	710,266,924
Germany.....	14,482,505	1,011,049,873	—	1,025,532,378

THE CONTINENTAL SMALL COMPANY SERIES
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Ireland.....	—	\$ 66,283,628	—	\$ 66,283,628
Israel.....	\$ 1,561,556	224,433,559	—	225,995,115
Italy.....	—	562,534,507	—	562,534,507
Netherlands.....	—	455,552,298	—	455,552,298
Norway.....	—	138,643,309	—	138,643,309
Portugal.....	—	50,448,984	—	50,448,984
Spain.....	—	351,528,086	—	351,528,086
Sweden.....	—	598,208,203	—	598,208,203
Switzerland.....	6,841,780	1,021,189,868	—	1,028,031,648
United Kingdom.....	—	4,660,893	—	4,660,893
United States.....	—	1,294,368	—	1,294,368
Preferred Stocks				
Germany.....	—	61,732,488	—	61,732,488
Rights/Warrants				
Austria.....	—	12,299	—	12,299
Portugal.....	—	13,912	—	13,912
Spain.....	—	715,382	—	715,382
Securities Lending Collateral.....	—	297,270,547	—	297,270,547
TOTAL.....	\$30,574,685	\$6,779,118,992	\$40,860[^]	\$6,809,734,537

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

See accompanying Notes to Financial Statements.

THE CANADIAN SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (84.0%)			
COMMUNICATION SERVICES — (1.2%)			
Other Securities.....		\$ 20,392,287	1.4%
CONSUMER DISCRETIONARY — (5.3%)			
* Aritzia, Inc.....	463,368	18,248,672	1.3%
Linamar Corp.....	249,534	13,724,773	1.0%
Other Securities.....		59,378,275	4.0%
TOTAL CONSUMER DISCRETIONARY.....		91,351,720	6.3%
CONSUMER STAPLES — (4.4%)			
# Maple Leaf Foods, Inc.....	417,087	9,092,604	0.6%
# Premium Brands Holdings Corp., Class A.....	197,300	21,322,620	1.5%
Primo Water Corp.....	813,424	12,948,006	0.9%
Other Securities.....		32,050,901	2.2%
TOTAL CONSUMER STAPLES.....		75,414,131	5.2%
ENERGY — (17.1%)			
ARC Resources Ltd.....	2,991,363	28,690,593	2.0%
Crescent Point Energy Corp.....	2,888,800	14,518,694	1.0%
# Crescent Point Energy Corp.....	192,400	967,772	0.1%
# Enerplus Corp.....	1,287,055	12,188,336	0.8%
# Gibson Energy, Inc.....	940,791	18,958,733	1.3%
# Keyera Corp.....	445,938	11,429,503	0.8%
* MEG Energy Corp.....	2,470,617	22,138,932	1.5%
# Parex Resources, Inc.....	786,291	15,267,108	1.1%
# Parkland Corp.....	763,190	22,206,264	1.5%
# PrairieSky Royalty Ltd.....	1,064,207	13,096,212	0.9%
# Whitecap Resources, Inc.....	3,150,760	18,915,763	1.3%
Other Securities.....		115,895,851	8.0%
TOTAL ENERGY.....		294,273,761	20.3%
FINANCIALS — (9.6%)			
# Canadian Western Bank.....	475,702	15,217,390	1.0%
CI Financial Corp.....	967,840	22,068,879	1.5%
# ECN Capital Corp.....	2,488,693	21,637,311	1.5%
# Element Fleet Management Corp.....	1,811,383	19,685,764	1.4%
#* Home Capital Group, Inc., Class B.....	303,217	9,839,362	0.7%
# Laurentian Bank of Canada.....	412,090	13,875,073	1.0%
Other Securities.....		63,879,527	4.3%
TOTAL FINANCIALS.....		166,203,306	11.4%
HEALTH CARE — (1.2%)			
Other Securities.....		21,366,735	1.5%
INDUSTRIALS — (10.3%)			
#* ATS Automation Tooling Systems, Inc.....	441,354	15,017,305	1.0%
#* Bombardier, Inc., Class B.....	6,140,801	9,874,106	0.7%
Finning International, Inc.....	890,113	26,352,408	1.8%
LifeWorks, Inc.....	401,948	10,389,719	0.7%
Richelieu Hardware Ltd.....	361,973	12,778,442	0.9%
# SNC-Lavalin Group, Inc.....	655,742	17,638,697	1.2%

THE CANADIAN SMALL COMPANY SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
Stantec, Inc.....	287,574	\$ 15,893,715	1.1%
Other Securities.....		69,576,440	4.8%
TOTAL INDUSTRIALS.....		177,520,832	12.2%
INFORMATION TECHNOLOGY — (2.7%)			
Enghouse Systems Ltd.....	263,395	11,422,438	0.8%
* Kinaxis, Inc.....	99,954	15,513,223	1.1%
Other Securities.....		19,131,094	1.3%
TOTAL INFORMATION TECHNOLOGY.....		46,066,755	3.2%
MATERIALS — (20.7%)			
Alamos Gold, Inc., Class A.....	2,157,397	16,002,666	1.1%
Alamos Gold, Inc., Class A.....	2,642	19,656	0.0%
# B2Gold Corp.....	2,045,993	8,447,822	0.6%
B2Gold Corp.....	1,728,490	7,155,949	0.5%
* Capstone Mining Corp.....	2,456,528	10,301,697	0.7%
# Centerra Gold, Inc.....	1,270,606	9,527,493	0.7%
# Endeavour Mining PLC.....	421,513	10,708,128	0.7%
# Methanex Corp.....	208,917	9,358,725	0.6%
Methanex Corp.....	127,282	5,699,688	0.4%
SSR Mining, Inc.....	988,019	15,583,490	1.1%
# SSR Mining, Inc.....	184,815	2,916,381	0.2%
Stella-Jones, Inc.....	301,231	10,814,232	0.7%
# Yamana Gold, Inc.....	4,784,888	18,790,042	1.3%
Yamana Gold, Inc.....	588,814	2,325,815	0.2%
Other Securities.....		229,187,240	15.8%
TOTAL MATERIALS.....		356,839,024	24.6%
REAL ESTATE — (3.5%)			
# Altus Group Ltd.....	261,893	13,735,839	1.0%
Colliers International Group, Inc.....	134,012	19,441,269	1.3%
Colliers International Group, Inc.....	4,163	605,175	0.0%
# Tricon Residential, Inc.....	706,476	10,280,893	0.7%
Other Securities.....		16,340,781	1.2%
TOTAL REAL ESTATE.....		60,403,957	4.2%
UTILITIES — (8.0%)			
# AltaGas Ltd.....	508,361	10,523,763	0.7%
Atco Ltd., Class I.....	392,922	13,334,457	0.9%
# Boralex, Inc., Class A.....	549,954	17,019,423	1.2%
# Brookfield Infrastructure Corp., Class A.....	337,306	20,446,587	1.4%
# Capital Power Corp.....	771,649	25,345,452	1.8%
# Innergex Renewable Energy, Inc.....	652,084	10,854,015	0.8%
# Superior Plus Corp.....	829,579	9,230,206	0.6%
TransAlta Corp.....	1,784,708	20,015,956	1.4%
# TransAlta Renewables, Inc.....	614,934	9,102,772	0.6%
Other Securities.....		2,067,716	0.1%
TOTAL UTILITIES.....		137,940,347	9.5%
TOTAL COMMON STOCKS.....		1,447,772,855	99.8%

THE CANADIAN SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
ENERGY — (0.0%)			
Other Security.....		\$ 308,498	0.0%
TOTAL RIGHTS/WARRANTS.....		308,498	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$1,069,056,866).....		1,448,081,353	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (16.0%)			
@§ The DFA Short Term Investment Fund.....	23,890,671	276,415,069	19.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$1,345,455,217).....		\$1,724,496,422	118.8%

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 20,392,287	—	—	\$ 20,392,287
Consumer Discretionary.....	91,314,123	\$ 37,597	—	91,351,720
Consumer Staples.....	75,414,131	—	—	75,414,131
Energy.....	294,213,404	60,357	—	294,273,761
Financials.....	166,203,306	—	—	166,203,306
Health Care.....	19,490,590	1,876,145	—	21,366,735
Industrials.....	177,520,832	—	—	177,520,832
Information Technology.....	46,066,755	—	—	46,066,755
Materials.....	356,051,981	787,043	—	356,839,024
Real Estate.....	60,403,957	—	—	60,403,957
Utilities.....	137,940,347	—	—	137,940,347
Rights/Warrants				
Energy.....	—	308,498	—	308,498
Securities Lending Collateral.....	—	276,415,069	—	276,415,069
TOTAL.....	\$1,445,011,713	\$279,484,709	—	\$1,724,496,422

See accompanying Notes to Financial Statements.

THE EMERGING MARKETS SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.6%)			
BRAZIL — (3.0%)			
Vale SA.....	2,960,013	\$ 37,557,408	0.6%
Other Securities.....		153,559,145	2.4%
TOTAL BRAZIL.....		191,116,553	3.0%
CHILE — (0.4%)			
Other Securities.....		26,696,504	0.4%
CHINA — (31.5%)			
* Alibaba Group Holding Ltd.....	714,100	14,683,794	0.3%
* Alibaba Group Holding Ltd., Sponsored ADR.....	929,746	153,352,305	2.4%
* Baidu, Inc., Class A.....	766,950	15,671,958	0.3%
* Baidu, Inc., Sponsored ADR.....	137,226	22,263,546	0.4%
BYD Co. Ltd., Class H.....	514,386	19,674,020	0.3%
China Construction Bank Corp., Class H.....	79,728,590	54,261,738	0.9%
China Gas Holdings Ltd.....	6,299,200	15,722,928	0.3%
China Merchants Bank Co. Ltd., Class H.....	3,434,554	28,782,038	0.5%
China Overseas Land & Investment Ltd.....	7,665,500	16,906,687	0.3%
# China Resources Land Ltd.....	5,690,666	22,110,902	0.4%
CSPC Pharmaceutical Group Ltd.....	17,069,200	17,811,704	0.3%
Geely Automobile Holdings Ltd.....	8,400,000	29,153,372	0.5%
Industrial & Commercial Bank of China Ltd., Class H....	53,639,185	29,402,967	0.5%
* JD.com, Inc., ADR.....	248,488	19,451,641	0.3%
Kweichow Moutai Co. Ltd., Class A.....	65,693	18,746,074	0.3%
Lenovo Group Ltd.....	18,933,278	20,560,934	0.3%
Li Ning Co. Ltd.....	1,623,500	17,915,414	0.3%
*Ω Meituan, Class B.....	1,192,700	40,585,923	0.7%
NetEase, Inc., ADR.....	271,103	26,456,942	0.4%
Ping An Insurance Group Co. of China Ltd., Class H....	5,400,000	38,678,739	0.6%
Tencent Holdings Ltd.....	3,951,600	240,375,009	3.8%
*Ω Wuxi Biologics Cayman, Inc.....	1,151,000	17,434,142	0.3%
*Ω Xiaomi Corp., Class B.....	7,645,200	20,898,571	0.4%
Yum China Holdings, Inc.....	543,135	31,002,146	0.5%
Other Securities.....		1,080,031,787	16.6%
TOTAL CHINA.....		2,011,935,281	31.9%
COLOMBIA — (0.2%)			
Other Securities.....		12,316,697	0.2%
CZECH REPUBLIC — (0.1%)			
Other Securities.....		9,027,755	0.1%
EGYPT — (0.1%)			
Other Securities.....		3,891,591	0.1%
GREECE — (0.3%)			
Other Securities.....		16,700,764	0.3%
HONG KONG — (0.1%)			
Other Securities.....		5,532,184	0.1%
HUNGARY — (0.3%)			
Other Securities.....		21,255,120	0.3%

THE EMERGING MARKETS SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDIA — (13.3%)			
HDFC Bank Ltd.....	2,163,503	\$ 45,977,515	0.7%
Hindustan Unilever Ltd.....	531,688	16,988,292	0.3%
Housing Development Finance Corp. Ltd.....	698,168	26,588,873	0.4%
Infosys Ltd.....	1,828,393	40,997,003	0.7%
Infosys Ltd., Sponsored ADR.....	859,642	19,152,824	0.3%
Reliance Industries Ltd.....	1,571,323	53,401,933	0.9%
Tata Consultancy Services Ltd.....	680,063	30,968,780	0.5%
Tata Steel Ltd.....	955,424	16,866,667	0.3%
Other Securities.....		598,311,580	9.4%
TOTAL INDIA.....		849,253,467	13.5%
INDONESIA — (1.7%)			
Bank Central Asia Tbk PT.....	32,282,500	17,070,253	0.3%
Other Securities.....		94,597,970	1.5%
TOTAL INDONESIA.....		111,668,223	1.8%
MALAYSIA — (1.5%)			
Other Securities.....		98,689,277	1.6%
MEXICO — (2.1%)			
# America Movil SAB de CV.....	23,862,904	21,245,727	0.4%
Other Securities.....		109,965,104	1.7%
TOTAL MEXICO.....		131,210,831	2.1%
NETHERLANDS — (0.1%)			
Other Security.....		3,847,242	0.1%
PERU — (0.1%)			
Other Securities.....		6,418,615	0.1%
PHILIPPINES — (0.7%)			
Other Securities.....		47,693,384	0.8%
POLAND — (0.9%)			
Other Securities.....		54,588,905	0.9%
QATAR — (0.6%)			
Other Securities.....		37,606,118	0.6%
RUSSIA — (1.3%)			
Sberbank of Russia PJSC, Sponsored ADR.....	998,144	20,017,792	0.3%
Other Securities.....		65,279,760	1.0%
TOTAL RUSSIA.....		85,297,552	1.3%
SAUDI ARABIA — (3.3%)			
Al Rajhi Bank.....	758,186	28,047,881	0.5%
Saudi Basic Industries Corp.....	442,004	15,234,307	0.2%
Saudi National Bank.....	1,236,879	21,713,030	0.4%
Other Securities.....		144,192,509	2.2%
TOTAL SAUDI ARABIA.....		209,187,727	3.3%

THE EMERGING MARKETS SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH AFRICA — (3.6%)			
* MTN Group Ltd.....	2,885,932	\$ 25,878,521	0.4%
Other Securities.....		<u>201,110,643</u>	<u>3.2%</u>
TOTAL SOUTH AFRICA.....		<u>226,989,164</u>	<u>3.6%</u>
SOUTH KOREA — (13.1%)			
KB Financial Group, Inc.....	376,407	18,219,547	0.3%
LG Chem Ltd.....	28,624	20,539,289	0.3%
LG Electronics, Inc.....	199,804	20,670,498	0.3%
POSCO.....	75,709	19,202,198	0.3%
Samsung Electronics Co. Ltd.....	3,831,702	229,415,933	3.6%
Samsung Electronics Co. Ltd., GDR.....	105	157,220	0.0%
SK Hynix, Inc.....	475,556	41,920,530	0.7%
Other Securities.....		<u>489,256,441</u>	<u>7.8%</u>
TOTAL SOUTH KOREA.....		<u>839,381,656</u>	<u>13.3%</u>
TAIWAN — (16.5%)			
Evergreen Marine Corp. Taiwan Ltd.....	4,324,222	15,561,495	0.3%
Hon Hai Precision Industry Co. Ltd.....	5,794,322	22,368,040	0.4%
MediaTek, Inc.....	776,995	25,572,990	0.4%
Taiwan Semiconductor Manufacturing Co. Ltd.....	15,380,808	326,385,203	5.2%
United Microelectronics Corp.....	8,584,000	17,820,160	0.3%
Other Securities.....		<u>649,615,769</u>	<u>10.2%</u>
TOTAL TAIWAN.....		<u>1,057,323,657</u>	<u>16.8%</u>
THAILAND — (1.8%)			
Other Securities.....		<u>115,888,768</u>	<u>1.8%</u>
TURKEY — (0.4%)			
Other Securities.....		<u>28,003,484</u>	<u>0.4%</u>
UNITED ARAB EMIRATES — (0.6%)			
Other Securities.....		<u>40,760,055</u>	<u>0.6%</u>
UNITED STATES — (0.0%)			
Other Security.....		<u>1,379,532</u>	<u>0.0%</u>
TOTAL COMMON STOCKS.....		<u>6,243,660,106</u>	<u>99.0%</u>
PREFERRED STOCKS — (0.7%)			
BRAZIL — (0.7%)			
Other Securities.....		<u>42,291,948</u>	<u>0.7%</u>
CHILE — (0.0%)			
Other Security.....		<u>975,429</u>	<u>0.0%</u>
COLOMBIA — (0.0%)			
Other Securities.....		<u>2,163,748</u>	<u>0.0%</u>
SOUTH KOREA — (0.0%)			
Other Securities.....		<u>220,593</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>45,651,718</u>	<u>0.7%</u>

THE EMERGING MARKETS SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
THAILAND — (0.0%)			
Other Securities.....		\$ 372,849	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$3,711,438,631).....		6,289,684,673	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.7%)			
@§ The DFA Short Term Investment Fund.....	9,324,531	107,884,825	1.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,819,309,985).....		\$6,397,569,498	101.4%

As of October 31, 2021, The Emerging Markets 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:					
E-Mini MSCI Emerging Markets Index.....	650	12/17/21	\$42,358,988	\$41,015,000	\$(1,343,988)
S&P 500® Emini Index.....	26	12/17/21	5,584,545	5,976,100	391,555
Total Futures Contracts.....			<u>\$47,943,533</u>	<u>\$46,991,100</u>	<u>\$ (952,433)</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$191,116,553	—	—	\$ 191,116,553
Chile.....	13,782,759	\$ 12,913,745	—	26,696,504
China.....	354,617,905	1,652,811,475	\$ 4,505,901	2,011,935,281
Colombia.....	12,316,697	—	—	12,316,697
Czech Republic.....	—	9,027,755	—	9,027,755
Egypt.....	3,183	3,888,408	—	3,891,591
Greece.....	—	16,687,636	13,128	16,700,764
Hong Kong.....	930,840	4,601,344	—	5,532,184
Hungary.....	—	21,255,120	—	21,255,120
India.....	39,363,772	809,889,695	—	849,253,467
Indonesia.....	—	111,668,223	—	111,668,223
Malaysia.....	—	98,689,277	—	98,689,277
Mexico.....	131,210,831	—	—	131,210,831
Netherlands.....	—	3,847,242	—	3,847,242
Peru.....	6,418,615	—	—	6,418,615
Philippines.....	1,560,460	46,132,924	—	47,693,384
Poland.....	—	54,588,905	—	54,588,905
Qatar.....	—	37,606,118	—	37,606,118
Russia.....	15,912,841	69,384,711	—	85,297,552
Saudi Arabia.....	—	209,187,727	—	209,187,727
South Africa.....	40,943,383	186,045,781	—	226,989,164
South Korea.....	8,895,927	830,485,729	—	839,381,656

THE EMERGING MARKETS SERIES
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Taiwan.....	\$ 5,760,517	\$1,051,555,679	\$ 7,461	\$1,057,323,657
Thailand.....	115,888,768	—	—	115,888,768
Turkey.....	—	28,003,484	—	28,003,484
United Arab Emirates.....	—	40,760,055	—	40,760,055
United States.....	1,379,532	—	—	1,379,532
Preferred Stocks				
Brazil.....	42,291,948	—	—	42,291,948
Chile.....	—	975,429	—	975,429
Colombia.....	2,163,748	—	—	2,163,748
South Korea.....	—	220,593	—	220,593
Rights/Warrants				
Thailand.....	—	372,849	—	372,849
Securities Lending Collateral.....	—	107,884,825	—	107,884,825
Futures Contracts**.....	(952,433)	—	—	(952,433)
TOTAL.....	\$983,605,846	\$5,408,484,729	\$4,526,490[^]	\$6,396,617,065

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

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

See accompanying Notes to Financial Statements.

THE EMERGING MARKETS SMALL CAP SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.7%)			
BRAZIL — (3.6%)			
* Petro Rio SA.....	3,259,660	\$ 13,555,445	0.3%
TOTVS SA.....	1,646,258	9,555,870	0.2%
Transmissora Alianca de Energia Eletrica SA.....	1,415,423	9,194,055	0.2%
Other Securities.....		157,659,109	3.0%
TOTAL BRAZIL.....		189,964,479	3.7%
CHILE — (0.5%)			
Other Securities.....		28,698,405	0.6%
CHINA — (26.3%)			
* 51job, Inc., ADR.....	134,562	8,014,513	0.2%
AAC Technologies Holdings, Inc.....	2,265,000	9,789,819	0.2%
# Bosideng International Holdings Ltd.....	13,134,000	10,176,925	0.2%
China Conch Venture Holdings Ltd.....	2,567,000	12,473,940	0.3%
China Everbright Environment Group Ltd.....	15,300,000	10,510,411	0.2%
China Medical System Holdings Ltd.....	6,331,500	10,720,614	0.2%
China Meidong Auto Holdings Ltd.....	2,280,000	11,778,083	0.2%
# China Power International Development Ltd.....	17,284,333	8,683,460	0.2%
# China Resources Cement Holdings Ltd.....	10,766,000	9,053,174	0.2%
China Resources Power Holdings Co. Ltd.....	5,582,000	14,447,459	0.3%
China Taiping Insurance Holdings Co. Ltd.....	6,435,200	9,792,382	0.2%
Chinasoft International Ltd.....	9,800,000	16,363,347	0.3%
Dongfeng Motor Group Co. Ltd., Class H.....	8,526,000	7,940,750	0.2%
# Dongyue Group Ltd.....	5,073,000	11,802,904	0.3%
#*†† GCL-Poly Energy Holdings Ltd.....	71,015,000	13,554,049	0.3%
Haitian International Holdings Ltd.....	2,659,000	7,749,639	0.2%
Hengan International Group Co. Ltd.....	2,283,500	11,933,416	0.3%
Hopson Development Holdings Ltd.....	2,891,350	7,845,867	0.2%
*Ω Hua Hong Semiconductor Ltd.....	2,037,000	10,222,196	0.2%
#* JinkoSolar Holding Co. Ltd., ADR.....	168,450	10,076,679	0.2%
Kingboard Holdings Ltd.....	2,738,421	11,933,504	0.3%
Kingsoft Corp. Ltd.....	3,235,800	13,807,297	0.3%
Kunlun Energy Co. Ltd.....	13,120,000	11,949,431	0.3%
Minth Group Ltd.....	3,117,000	12,388,331	0.3%
Nine Dragons Paper Holdings Ltd.....	7,447,000	9,364,604	0.2%
# Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	4,728,000	8,053,345	0.2%
Sinopharm Group Co. Ltd., Class H.....	3,858,800	9,162,773	0.2%
Wharf Holdings Ltd.....	2,285,000	7,944,418	0.2%
Ω Yadea Group Holdings Ltd.....	4,848,000	8,329,692	0.2%
# Yihai International Holding Ltd.....	1,546,000	9,055,867	0.2%
* Zhuzhou CRRC Times Electric Co., Class H.....	1,775,000	8,481,861	0.2%
Other Securities.....		1,062,128,452	19.8%
TOTAL CHINA.....		1,385,529,202	27.0%
COLOMBIA — (0.2%)			
Other Securities.....		8,479,068	0.2%
GREECE — (0.3%)			
Other Securities.....		16,354,784	0.3%

THE EMERGING MARKETS SMALL CAP SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HONG KONG — (0.2%)			
Other Securities.....		\$ 10,277,210	0.2%
HUNGARY — (0.1%)			
Other Securities.....		4,328,456	0.1%
INDIA — (14.8%)			
Adani Enterprises Ltd.....	453,788	8,641,485	0.2%
Crompton Greaves Consumer Electricals Ltd.....	1,658,783	10,335,675	0.2%
Mphasis Ltd.....	249,485	10,818,021	0.2%
Persistent Systems Ltd.....	231,687	12,169,563	0.2%
Tata Power Co. Ltd.....	4,179,112	12,094,135	0.2%
Tube Investments of India Ltd.....	445,137	8,319,447	0.2%
Zee Entertainment Enterprises Ltd.....	2,031,434	8,203,858	0.2%
Other Securities.....		711,338,472	13.9%
TOTAL INDIA.....		781,920,656	15.3%
INDONESIA — (1.7%)			
Other Securities.....		90,677,432	1.8%
MALAYSIA — (1.6%)			
Other Securities.....		86,798,444	1.7%
MEXICO — (2.4%)			
#* Grupo Simec SAB de CV, Class B.....	959,651	7,924,532	0.2%
* Industrias CH SAB de CV, Class B.....	1,830,376	15,869,541	0.3%
Other Securities.....		101,377,483	1.9%
TOTAL MEXICO.....		125,171,556	2.4%
PHILIPPINES — (1.0%)			
Other Securities.....		54,455,930	1.1%
POLAND — (1.2%)			
Grupa Kety SA.....	58,412	9,172,305	0.2%
Other Securities.....		51,404,701	1.0%
TOTAL POLAND.....		60,577,006	1.2%
QATAR — (0.5%)			
Other Securities.....		27,109,917	0.5%
RUSSIA — (0.3%)			
Other Securities.....		15,459,484	0.3%
SAUDI ARABIA — (2.7%)			
Other Securities.....		139,726,858	2.7%
SOUTH AFRICA — (3.7%)			
Barloworld Ltd.....	1,009,065	8,474,223	0.2%
* Foschini Group Ltd.....	934,267	7,922,967	0.2%
SPAR Group Ltd.....	617,202	7,880,596	0.2%
# Woolworths Holdings Ltd.....	3,014,039	10,609,503	0.2%
Other Securities.....		162,316,269	3.0%
TOTAL SOUTH AFRICA.....		197,203,558	3.8%

THE EMERGING MARKETS SMALL CAP SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH KOREA — (15.5%)			
# Wemade Co. Ltd.....	85,510	\$ 13,380,561	0.3%
Other Securities.....		<u>801,898,275</u>	<u>15.6%</u>
TOTAL SOUTH KOREA.....		<u>815,278,836</u>	<u>15.9%</u>
TAIWAN — (16.4%)			
# TA Chen Stainless Pipe.....	6,855,946	10,848,523	0.2%
Other Securities.....		<u>855,859,869</u>	<u>16.7%</u>
TOTAL TAIWAN.....		<u>866,708,392</u>	<u>16.9%</u>
THAILAND — (2.5%)			
Other Securities.....		<u>129,555,886</u>	<u>2.5%</u>
TURKEY — (0.7%)			
Other Securities.....		<u>37,538,108</u>	<u>0.7%</u>
UNITED ARAB EMIRATES — (0.5%)			
Other Securities.....		<u>24,862,263</u>	<u>0.5%</u>
UNITED KINGDOM — (0.0%)			
Other Security.....		<u>881,800</u>	<u>0.0%</u>
TOTAL COMMON STOCKS.....		<u>5,097,557,730</u>	<u>99.4%</u>
PREFERRED STOCKS — (0.6%)			
BRAZIL — (0.6%)			
Other Securities.....		<u>29,697,009</u>	<u>0.6%</u>
CHILE — (0.0%)			
Other Security.....		<u>653,901</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Security.....		<u>569,875</u>	<u>0.0%</u>
THAILAND — (0.0%)			
Other Security.....		<u>1,701,800</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>32,622,585</u>	<u>0.6%</u>
RIGHTS/WARRANTS — (0.0%)			
CHILE — (0.0%)			
Other Securities.....		<u>287</u>	<u>0.0%</u>
INDONESIA — (0.0%)			
Other Security.....		<u>6,211</u>	<u>0.0%</u>
SOUTH KOREA — (0.0%)			
Other Securities.....		<u>25,734</u>	<u>0.0%</u>
TAIWAN — (0.0%)			
Other Securities.....		<u>39,291</u>	<u>0.0%</u>

THE EMERGING MARKETS SMALL CAP SERIES

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
THAILAND — (0.0%)			
Other Securities.....		\$ 192,848	0.0%
TOTAL RIGHTS/WARRANTS.....		264,371	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$3,960,382,989).....		5,130,444,686	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (2.7%)			
@§ The DFA Short Term Investment Fund.....	12,375,122	143,180,163	2.8%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$4,103,547,624).....		<u>\$5,273,624,849</u>	<u>102.8%</u>

As of October 31, 2021, The Emerging Markets Small Cap 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:					
E-Mini MSCI Emerging Markets Index.....	400	12/17/21	\$25,186,156	\$25,240,000	\$53,844
Total Futures Contracts.....			<u>\$25,186,156</u>	<u>\$25,240,000</u>	<u>\$53,844</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$189,964,479	—	—	\$ 189,964,479
Chile.....	53,743	\$ 28,644,662	—	28,698,405
China.....	88,808,409	1,273,676,800	\$ 23,043,993	1,385,529,202
Colombia.....	8,479,068	—	—	8,479,068
Greece.....	—	16,354,784	—	16,354,784
Hong Kong.....	1,120,518	8,861,567	295,125	10,277,210
Hungary.....	—	4,328,456	—	4,328,456
India.....	1,286,534	780,623,279	10,843	781,920,656
Indonesia.....	232,661	89,424,388	1,020,383	90,677,432
Malaysia.....	—	86,797,023	1,421	86,798,444
Mexico.....	118,747,907	6,406,078	17,571	125,171,556
Philippines.....	—	54,449,567	6,363	54,455,930
Poland.....	—	60,577,006	—	60,577,006
Qatar.....	—	27,109,917	—	27,109,917
Russia.....	15,459,484	—	—	15,459,484
Saudi Arabia.....	764,967	138,961,891	—	139,726,858
South Africa.....	7,373,876	189,829,682	—	197,203,558
South Korea.....	390,687	813,492,034	1,396,115	815,278,836
Taiwan.....	—	866,392,584	315,808	866,708,392
Thailand.....	129,543,804	—	12,082	129,555,886
Turkey.....	—	37,538,108	—	37,538,108
United Arab Emirates.....	—	24,786,935	75,328	24,862,263

THE EMERGING MARKETS SMALL CAP SERIES

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United Kingdom.....	—	\$ 881,800	—	\$ 881,800
Preferred Stocks				
Brazil.....	\$ 29,618,432	78,577	—	29,697,009
Chile.....	—	653,901	—	653,901
Philippines.....	—	569,875	—	569,875
Thailand.....	1,701,800	—	—	1,701,800
Rights/Warrants				
Chile.....	—	287	—	287
Indonesia.....	—	6,211	—	6,211
South Korea.....	—	25,734	—	25,734
Taiwan.....	—	39,291	—	39,291
Thailand.....	—	192,848	—	192,848
Securities Lending Collateral.....	—	143,180,163	—	143,180,163
Futures Contracts**.....	53,844	—	—	53,844
TOTAL.....	\$593,600,213	\$4,653,883,448	\$26,195,032[^]	\$5,273,678,693

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

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

See accompanying Notes to Financial Statements.

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

	The DFA International Value Series*	The Japanese Small Company Series*	The Asia Pacific Small Company Series*	The United Kingdom Small Company Series*
ASSETS:				
Investment Securities at Value (including \$499,686, \$126,139, \$139,195 and \$13,650 of securities on loan, respectively).....	\$12,092,701	\$3,387,960	\$1,819,205	\$1,887,889
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$495,266, \$61,477, \$40,602 and \$15,627, respectively).....	495,353	61,490	40,607	15,631
Segregated Cash for Futures Contracts.....	4,416	—	—	—
Foreign Currencies at Value.....	76,624	1,399	4,461	5,028
Cash	111	1,080	71	500
Receivables:				
Investment Securities Sold.....	60,993	3,578	5,517	1,844
Dividends, Interest and Tax Reclaims.....	79,542	24,682	216	5,823
Securities Lending Income.....	333	124	337	7
Futures Margin Variation.....	183	—	—	—
Unrealized Gain on Foreign Currency Contracts.....	48	5	1	—
Prepaid Expenses and Other Assets	1	—	—	—
Total Assets.....	<u>12,810,305</u>	<u>3,480,318</u>	<u>1,870,415</u>	<u>1,916,722</u>
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	495,235	61,522	40,608	15,631
Investment Securities Purchased.....	2,440	1,796	6,388	3,386
Due to Advisor.....	2,085	291	152	161
Line of Credit.....	11,495	—	—	—
Accrued Expenses and Other Liabilities.....	1,557	565	300	268
Total Liabilities.....	<u>512,812</u>	<u>64,174</u>	<u>47,448</u>	<u>19,446</u>
NET ASSETS	<u>\$12,297,493</u>	<u>\$3,416,144</u>	<u>\$1,822,967</u>	<u>\$1,897,276</u>
Investment Securities at Cost.....	<u>\$10,175,872</u>	<u>\$2,886,201</u>	<u>\$1,603,374</u>	<u>\$1,462,299</u>
Foreign Currencies at Cost.....	<u>\$ 75,248</u>	<u>\$ 1,398</u>	<u>\$ 4,419</u>	<u>\$ 5,057</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
STATEMENTS OF ASSETS AND LIABILITIES
OCTOBER 31, 2021
(Amounts in thousands)

	The Continental Small Company Series*	The Canadian Small Company Series*	The Emerging Markets Series*	The Emerging Markets Small Cap Series*
ASSETS:				
Investment Securities at Value (including \$279,785, \$271,498, \$255,568 and \$646,636 of securities on loan, respectively).....	\$6,512,464	\$1,448,081	\$6,289,685	\$5,130,445
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$297,243, \$276,398, \$107,871 and \$143,165, respectively).....	297,271	276,415	107,885	143,180
Segregated Cash for Futures Contracts.....	—	—	2,671	1,459
Foreign Currencies at Value.....	3,116	1,148	35,516	13,480
Cash	5	2	21,819	—
Receivables:				
Investment Securities Sold.....	1,462	1,655	8,411	44,515
Dividends, Interest and Tax Reclaims.....	23,213	643	5,014	5,242
Securities Lending Income.....	348	189	527	1,977
Unrealized Gain on Foreign Currency Contracts.....	—	—	—	3
Prepaid Expenses and Other Assets	—	—	—	1
Total Assets.....	<u>6,837,879</u>	<u>1,728,133</u>	<u>6,471,528</u>	<u>5,340,302</u>
LIABILITIES:				
Payables:				
Due to Custodian	—	—	—	78
Upon Return of Securities Loaned.....	297,321	276,415	107,898	143,144
Investment Securities Purchased.....	—	—	5,251	279
Due to Advisor.....	544	122	543	890
Line of Credit.....	—	—	—	26,819
Futures Margin Variation.....	—	—	576	1,406
Unrealized Loss on Foreign Currency Contracts.....	—	—	1	16
Deferred Taxes Payable.....	—	—	46,353	37,109
Accrued Expenses and Other Liabilities.....	909	188	1,576	1,842
Total Liabilities.....	<u>298,774</u>	<u>276,725</u>	<u>162,198</u>	<u>211,583</u>
NET ASSETS	<u>\$6,539,105</u>	<u>\$1,451,408</u>	<u>\$6,309,330</u>	<u>\$5,128,719</u>
Investment Securities at Cost.....	<u>\$4,543,679</u>	<u>\$1,069,057</u>	<u>\$3,711,439</u>	<u>\$3,960,383</u>
Foreign Currencies at Cost.....	<u>\$ 3,111</u>	<u>\$ 1,147</u>	<u>\$ 32,760</u>	<u>\$ 11,272</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
STATEMENTS OF OPERATIONS
FOR THE YEAR ENDED OCTOBER 31, 2021
(Amounts in thousands)

	The DFA International Value Series [#]	The Japanese Small Company Series [#]	The Asia Pacific Small Company Series [#]	The United Kingdom Small Company Series [#]
Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$42,113, \$7,717, \$667 and \$525, respectively).....	\$ 442,829	\$ 69,576	\$ 61,273	\$ 45,323
Income from Securities Lending.....	4,302	1,944	3,634	478
Total Investment Income.....	<u>447,131</u>	<u>71,520</u>	<u>64,907</u>	<u>45,801</u>
Expenses				
Investment Management Fees.....	24,048	3,206	1,834	1,924
Accounting & Transfer Agent Fees.....	541	144	78	81
Custodian Fees.....	879	385	200	81
Shareholders' Reports.....	38	26	23	23
Directors'/Trustees' Fees & Expenses.....	131	36	22	21
Professional Fees.....	191	38	22	24
Other.....	410	108	68	60
Total Expenses.....	<u>26,238</u>	<u>3,943</u>	<u>2,247</u>	<u>2,214</u>
Fees Paid Indirectly (Note C).....	70	3	1	1
Net Expenses.....	<u>26,168</u>	<u>3,940</u>	<u>2,246</u>	<u>2,213</u>
Net Investment Income (Loss).....	<u>420,963</u>	<u>67,580</u>	<u>62,661</u>	<u>43,588</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	468,390	106,212	188,465	99,258
Affiliated Investment Companies Shares Sold.....	(27)	4	(3)	1
Futures.....	29,155	—	—	(120)
Foreign Currency Transactions.....	4,495	(32)	(238)	291
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	3,710,810	204,124	322,334	602,698
Affiliated Investment Companies Shares.....	(30)	(6)	(1)	(3)
Futures.....	5,251	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	(1,694)	(657)	8	25
Net Realized and Unrealized Gain (Loss).....	<u>4,216,350</u>	<u>309,645</u>	<u>510,565</u>	<u>702,150</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>\$4,637,313</u>	<u>\$377,225</u>	<u>\$573,226</u>	<u>\$745,738</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.

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

	The Continental Small Company Series [#]	The Canadian Small Company Series [#]	The Emerging Markets Series [#]	The Emerging Markets Small Cap Series [#]
Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$21,096, \$3,954, \$20,102 and \$14,942, respectively).....	\$ 126,316	\$ 24,196	\$ 162,117	\$ 129,818
Income from Securities Lending.....	7,004	2,268	4,732	18,805
Total Investment Income.....	<u>133,320</u>	<u>26,464</u>	<u>166,849</u>	<u>148,623</u>
Expenses				
Investment Management Fees.....	5,961	1,308	6,486	10,881
Accounting & Transfer Agent Fees.....	270	52	296	252
Custodian Fees.....	698	75	2,262	2,743
Shareholders' Reports.....	28	15	30	30
Directors'/Trustees' Fees & Expenses.....	64	15	74	61
Professional Fees.....	87	47	296	269
Other.....	229	40	234	245
Total Expenses.....	<u>7,337</u>	<u>1,552</u>	<u>9,678</u>	<u>14,481</u>
Fees Paid Indirectly (Note C).....	8	2	49	26
Net Expenses.....	<u>7,329</u>	<u>1,550</u>	<u>9,629</u>	<u>14,455</u>
Net Investment Income (Loss).....	<u>125,991</u>	<u>24,914</u>	<u>157,220</u>	<u>134,168</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	392,015	167,819	399,802	591,471
Affiliated Investment Companies Shares Sold.....	2	(11)	—	(4)
Futures.....	—	42	13,167	5,812
Foreign Currency Transactions.....	(1,344)	445	(3,699)	(3,794)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	1,753,296	390,372	694,801	925,173
Affiliated Investment Companies Shares.....	(21)	(6)	(10)	(6)
Futures.....	—	—	(990)	(191)
Translation of Foreign Currency-Denominated Amounts.....	(445)	3	(9)	(6)
Net Realized and Unrealized Gain (Loss).....	<u>2,143,503</u>	<u>558,664</u>	<u>1,103,062</u>	<u>1,518,455</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>\$2,269,494</u>	<u>\$583,578</u>	<u>\$1,260,282</u>	<u>\$1,652,623</u>

** Net of foreign capital gain taxes withheld of \$0, \$0, \$50 and \$2,309, respectively.

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 DFA International Value Series		The Japanese Small Company Series		The Asia Pacific Small Company Series	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 420,963	\$ 297,585	\$ 67,580	\$ 69,080	\$ 62,661	\$ 62,699
Net Realized Gain (Loss) on:						
Investment Securities Sold**,**.....	468,390	(566,996)	106,212	(64,936)	188,465	(77,003)
Affiliated Investment Companies Shares Sold.....	(27)	72	4	(9)	(3)	(11)
Futures.....	29,155	40,717	—	—	—	608
Foreign Currency Transactions.....	4,495	3,123	(32)	228	(238)	(267)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	3,710,810	(2,004,930)	204,124	(116,647)	322,334	(1,299)
Affiliated Investment Companies Shares.....	(30)	85	(6)	9	(1)	1
Futures.....	5,251	(3,281)	—	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	(1,694)	1,379	(657)	182	8	1
Net Increase (Decrease) in Net Assets Resulting from Operations...	4,637,313	(2,232,246)	377,225	(112,093)	573,226	(15,271)
Transactions in Interest:						
Contributions.....	152,792	1,038,679	441,236	71,736	105,831	82,954
Withdrawals.....	(1,974,162)	(1,745,733)	(345,470)	(764,667)	(383,104)	(182,512)
Net Increase (Decrease) from Transactions in Interest.....	(1,821,370)	(707,054)	95,766	(692,931)	(277,273)	(99,558)
Total Increase (Decrease) in Net Assets.....	2,815,943	(2,939,300)	472,991	(805,024)	295,953	(114,829)
Net Assets						
Beginning of Year.....	9,481,550	12,420,850	2,943,153	3,748,177	1,527,014	1,641,843
End of Year.....	<u>\$12,297,493</u>	<u>\$ 9,481,550</u>	<u>\$3,416,144</u>	<u>\$2,943,153</u>	<u>\$1,822,967</u>	<u>\$1,527,014</u>

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

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

See accompanying Notes to Financial Statements.

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

	The United Kingdom Small Company Series		The Continental Small Company Series		The Canadian Small Company Series	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 43,588	\$ 42,407	\$ 125,991	\$ 109,276	\$ 24,914	\$ 20,882
Net Realized Gain (Loss) on:						
Investment Securities Sold**,**.....	99,258	(34,350)	392,015	92,887	167,819	(221,703)
Affiliated Investment Companies Shares Sold.....	1	(1)	2	(26)	(11)	(8)
Futures.....	(120)	(394)	—	(260)	42	—
Foreign Currency Transactions.....	291	(444)	(1,344)	1,299	445	(151)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	602,698	(329,338)	1,753,296	(384,869)	390,372	206,814
Affiliated Investment Companies Shares. Translation of Foreign Currency-Denominated Amounts.....	(3)	4	(21)	(9)	(6)	3
	25	(381)	(445)	825	3	(2)
Net Increase (Decrease) in Net Assets Resulting from Operations...	745,738	(322,497)	2,269,494	(180,877)	583,578	5,835
Transactions in Interest:						
Contributions.....	46,399	5,810	513,046	135,156	164,451	6,817
Withdrawals.....	(370,643)	(484,982)	(845,380)	(959,829)	(267,504)	(190,384)
Net Increase (Decrease) from Transactions in Interest.....	(324,244)	(479,172)	(332,334)	(824,673)	(103,053)	(183,567)
Total Increase (Decrease) in Net Assets.....	421,494	(801,669)	1,937,160	(1,005,550)	480,525	(177,732)
Net Assets						
Beginning of Year.....	1,475,782	2,277,451	4,601,945	5,607,495	970,883	1,148,615
End of Year.....	<u>\$1,897,276</u>	<u>\$1,475,782</u>	<u>\$6,539,105</u>	<u>\$ 4,601,945</u>	<u>\$1,451,408</u>	<u>\$ 970,883</u>

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

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

See accompanying Notes to Financial Statements.

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

	The Emerging Markets Series		The Emerging Markets Small Cap Series	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets				
Operations:				
Net Investment Income (Loss).....	\$ 157,220	\$ 137,835	\$ 134,168	\$ 145,155
Net Realized Gain (Loss) on:				
Investment Securities Sold**,.....	399,802	52,822	591,471	(389,082)
Affiliated Investment Companies Shares Sold.....	—	(9)	(4)	(5)
Futures.....	13,167	20,410	5,812	16,698
Foreign Currency Transactions.....	(3,699)	(3,976)	(3,794)	(4,808)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	694,801	21,823	925,173	127,570
Affiliated Investment Companies Shares.....	(10)	3	(6)	(2)
Futures.....	(990)	(366)	(191)	(512)
Translation of Foreign Currency-Denominated Amounts.....	(9)	(16)	(6)	(103)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>1,260,282</u>	<u>228,526</u>	<u>1,652,623</u>	<u>(105,089)</u>
Transactions in Interest:				
Contributions.....	553,796	607,207	95,865	184,927
Withdrawals.....	<u>(1,229,073)</u>	<u>(1,145,570)</u>	<u>(1,526,723)</u>	<u>(1,603,251)</u>
Net Increase (Decrease) from Transactions in Interest.....	<u>(675,277)</u>	<u>(538,363)</u>	<u>(1,430,858)</u>	<u>(1,418,324)</u>
Total Increase (Decrease) in Net Assets.....	<u>585,005</u>	<u>(309,837)</u>	<u>221,765</u>	<u>(1,523,413)</u>
Net Assets				
Beginning of Year.....	<u>5,724,325</u>	<u>6,034,162</u>	<u>4,906,954</u>	<u>6,430,367</u>
End of Year.....	<u><u>\$ 6,309,330</u></u>	<u><u>\$ 5,724,325</u></u>	<u><u>\$ 5,128,719</u></u>	<u><u>\$ 4,906,954</u></u>

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$50 and \$2,309, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$163 and \$163, respectively.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY

FINANCIAL HIGHLIGHTS

	The DFA International Value Series					The Japanese Small Company Series				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Total Return	51.09%	(18.68%)	3.60%	(8.10%)	26.53%	13.08%	(1.93%)	4.47%	(7.46%)	27.10%
Net Assets, End of Year (thousands)	\$12,297,493	\$9,481,550	\$12,420,850	\$12,153,340	\$12,732,150	\$3,416,144	\$2,943,153	\$3,748,177	\$3,834,097	\$3,989,049
Ratio of Expenses to Average Net Assets	0.22%	0.21%	0.21%	0.22%	0.22%	0.12%	0.13%	0.12%	0.12%	0.13%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.22%	0.22%	0.22%	0.22%	0.22%	0.12%	0.13%	0.12%	0.12%	0.13%
Ratio of Net Investment Income to Average Net Assets	3.50%	2.77%	3.92%	3.21%	3.33%	2.11%	2.13%	2.32%	1.90%	1.90%
Portfolio Turnover Rate	9%	12%	16%	20%	17%	11%	5%	12%	17%	13%

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY

FINANCIAL HIGHLIGHTS

	The Asia Pacific Small Company Series					The United Kingdom Small Company Series				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Total Return	38.31%	0.14%	5.27%	(8.14)%	16.21%	51.93%	(14.87)%	10.67%	(8.90)%	29.87%
Net Assets, End of Year (thousands)	\$1,822,967	\$1,527,014	\$1,641,843	\$1,730,371	\$1,815,705	\$1,897,276	\$1,475,782	\$2,277,451	\$2,188,825	\$2,329,912
Ratio of Expenses to Average Net Assets	0.12%	0.13%	0.13%	0.13%	0.13%	0.12%	0.12%	0.11%	0.11%	0.12%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.12%	0.13%	0.13%	0.13%	0.13%	0.12%	0.12%	0.12%	0.11%	0.12%
Ratio of Net Investment Income to Average Net Assets	3.42%	4.21%	4.11%	3.96%	3.82%	2.27%	2.38%	3.43%	3.23%	3.40%
Portfolio Turnover Rate	19%	18%	18%	18%	14%	12%	9%	18%	14%	9%

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY

FINANCIAL HIGHLIGHTS

	The Continental Small Company Series					The Canadian Small Company Series				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Total Return	51.24%	(2.23%)	8.43%	(10.78%)	34.27%	59.72%	6.02%	1.00%	(10.44%)	12.10%
Net Assets, End of Year (thousands)	\$6,539,105	\$4,601,945	\$5,607,495	\$5,422,260	\$5,751,059	\$1,451,408	\$970,883	\$1,148,615	\$1,146,811	\$1,190,222
Ratio of Expenses to Average Net Assets	0.12%	0.12%	0.12%	0.12%	0.13%	0.12%	0.12%	0.12%	0.12%	0.12%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.12%	0.12%	0.13%	0.12%	0.13%	0.12%	0.12%	0.12%	0.12%	0.12%
Ratio of Net Investment Income to Average Net Assets	2.11%	2.15%	2.74%	2.51%	2.33%	1.90%	2.08%	2.37%	2.11%	2.14%
Portfolio Turnover Rate	17%	8%	17%	15%	13%	27%	18%	12%	14%	22%

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
FINANCIAL HIGHLIGHTS

	The Emerging Markets Series					The Emerging Markets Small Cap Series				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Total Return	22.22%	2.67%	11.40%	(11.83%)	25.26%	36.03%	1.25%	13.47%	(16.06%)	21.55%
Net Assets, End of Year (thousands)	\$6,309,330	\$5,724,325	\$6,034,162	\$5,469,649	\$6,723,207	\$5,128,719	\$4,906,954	\$6,430,367	\$6,306,302	\$7,253,457
Ratio of Expenses to Average Net Assets	0.15%	0.13%	0.14%	0.14%	0.15%	0.27%	0.25%	0.24%	0.24%	0.27%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.15%	0.14%	0.15%	0.14%	0.15%	0.27%	0.26%	0.25%	0.24%	0.27%
Ratio of Net Investment Income to Average Net Assets	2.42%	2.38%	3.04%	2.40%	2.23%	2.47%	2.64%	2.90%	2.77%	2.78%
Portfolio Turnover Rate	19%	22%	9%	12%	8%	16%	18%	12%	12%	15%

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY

NOTES TO FINANCIAL STATEMENTS

A. Organization:

The DFA Investment Trust Company (the "Trust") is an open-end management investment company registered under the Investment Company Act of 1940. The Trust consists of ten operational portfolios, eight of which, The DFA International Value Series, The Japanese Small Company Series, The Asia Pacific Small Company Series, The United Kingdom Small Company Series, The Continental Small Company Series, The Canadian Small Company Series, The Emerging Markets Series and The Emerging Markets Small Cap Series are included in this section of the report (collectively, the "Series"). The remaining operational portfolios are presented in separate reports. The Series are investment companies, and accordingly, follow the accounting and reporting guidance under the Financial Accounting Standards Board ("FASB") Accounting Standards Certification ("ASC"), Topic 946, "Financial Services-Investment Companies."

B. Significant Accounting Policies:

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America. Such policies are consistently followed by the 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 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 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. International equity securities are subject to a fair value factor, as described later in this note. 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 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 Trustees of the Trust. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Series is calculated. When fair value pricing is used, the prices of securities used by the Series may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

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

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

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 Schedules 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. *Foreign Currency Translation:* Securities and other assets and liabilities of the Series, 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 Series 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 Series do not isolate the effect of foreign currency rate fluctuations when determining the realized gain or loss upon the sale or maturity of foreign currency-denominated debt obligations pursuant to U.S. Federal income tax regulations; such amounts are categorized as foreign exchange gain or loss for income tax reporting purposes.

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates of securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the Series and the U.S. dollar equivalent amounts actually received or paid.

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

The Trustees may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Trustee shall have the right in a notice of election (the "Notice") to defer the receipt of the Trustee's deferred

compensation until a date specified by such Trustee in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Trustee ceases to be a member of the Board of Trustees of the Trust; and (ii) five years following the effective date of the Trustee's first deferral election. If a Trustee who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Trustee's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Trustee ceases to be a member of the Board (unless the Trustee files an amended Notice selecting a different distribution date).

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 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 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 securities purchased are amortized over the lives of the respective securities, using the effective interest method. Expenses directly attributable to a 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.

The Series 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 Series 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.

The Emerging Markets Series and The Emerging Markets Small Cap Series are subject to tax on short-term and long-term capital gains for investments in India. Such taxes are accrued on a daily basis and due upon sale of individual securities.

C. Investment Advisor:

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

The DFA International Value Series.....	0.20%
The Japanese Small Company Series.....	0.10%
The Asia Pacific Small Company Series.....	0.10%
The United Kingdom Small Company Series.....	0.10%
The Continental Small Company Series.....	0.10%
The Canadian Small Company Series.....	0.10%
The Emerging Markets Series.....	0.10%
The Emerging Markets Small Cap Series.....	0.20%

Earned Income Credit:

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

	Fees Paid Indirectly
The DFA International Value Series.....	\$70
The Japanese Small Company Series.....	3
The Asia Pacific Small Company Series.....	1
The United Kingdom Small Company Series.....	1
The Continental Small Company Series.....	8
The Canadian Small Company Series.....	2
The Emerging Markets Series.....	49
The Emerging Markets Small Cap Series.....	26

Fees Paid to Officers and Directors/Trustees:

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

D. Deferred Compensation:

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

The DFA International Value Series.....	\$389
The Japanese Small Company Series.....	101
The Asia Pacific Small Company Series.....	52
The United Kingdom Small Company Series.....	62
The Continental Small Company Series.....	141
The Canadian Small Company Series.....	32
The Emerging Markets Series.....	176
The Emerging Markets Small Cap Series.....	150

E. Purchases and Sales of Securities:

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

	Purchases	Sales
The DFA International Value Series.....	\$1,057,912	\$2,455,633
The Japanese Small Company Series.....	\$ 508,748	\$ 350,428
The Asia Pacific Small Company Series.....	\$ 343,076	\$ 514,881
The United Kingdom Small Company Series.....	\$ 217,918	\$ 364,730
The Continental Small Company Series.....	\$ 966,589	\$1,164,474
The Canadian Small Company Series.....	\$ 347,529	\$ 402,802

	<u>Purchases</u>	<u>Sales</u>
The Emerging Markets Series.....	\$1,231,500	\$1,751,073
The Emerging Markets Small Cap Series.....	\$ 846,765	\$2,091,552

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

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

The amounts presented below may differ from the respective amounts presented in the corresponding Summary Schedule of Portfolio Holdings, Statement of Assets and Liabilities or Statement of Operations due to rounding. The amounts are as follows (amounts in thousands):

	<u>Balance at October 31, 2020</u>	<u>Purchases at Cost</u>	<u>Proceeds from Sales</u>	<u>Net Realized Gain/(Loss) on Sales</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Balance at October 31, 2021</u>	<u>Shares as of October 31, 2021</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
The DFA International Value Series									
The DFA Short Term Investment Fund	\$264,011	\$5,234,731	\$5,003,332	\$(27)	\$(30)	\$495,353	42,814	\$372	—
Total	\$264,011	\$5,234,731	\$5,003,332	\$(27)	\$(30)	\$495,353	42,814	\$372	—
The Japanese Small Company Series									
The DFA Short Term Investment Fund	\$ 57,849	\$ 466,337	\$ 462,694	\$ 4	\$ (6)	\$ 61,490	5,315	\$ 39	—
Total	\$ 57,849	\$ 466,337	\$ 462,694	\$ 4	\$ (6)	\$ 61,490	5,315	\$ 39	—
The Asia Pacific Small Company Series									
The DFA Short Term Investment Fund	\$ 42,048	\$ 240,238	\$ 241,675	\$ (3)	\$ (1)	\$ 40,607	3,510	\$ 26	—
Total	\$ 42,048	\$ 240,238	\$ 241,675	\$ (3)	\$ (1)	\$ 40,607	3,510	\$ 26	—
The United Kingdom Small Company Series									
The DFA Short Term Investment Fund	\$ 31,246	\$ 119,684	\$ 135,297	\$ 1	\$ (3)	\$ 15,631	1,351	\$ 17	—
Total	\$ 31,246	\$ 119,684	\$ 135,297	\$ 1	\$ (3)	\$ 15,631	1,351	\$ 17	—
The Continental Small Company Series									
The DFA Short Term Investment Fund	\$324,418	\$1,169,762	\$1,196,890	\$ 2	\$(21)	\$297,271	25,693	\$188	—
Total	\$324,418	\$1,169,762	\$1,196,890	\$ 2	\$(21)	\$297,271	25,693	\$188	—
The Canadian Small Company Series									
The DFA Short Term Investment Fund	\$146,332	\$1,107,263	\$ 977,163	\$(11)	\$ (6)	\$276,415	23,891	\$126	—
Total	\$146,332	\$1,107,263	\$ 977,163	\$(11)	\$ (6)	\$276,415	23,891	\$126	—

	Balance at October 31, 2020	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2021	Shares as of October 31, 2021	Dividend Income	Capital Gain Distributions
The Emerging Markets Series									
The DFA Short Term Investment Fund	\$ 86,837	\$576,356	\$555,298	—	\$(10)	\$107,885	9,325	\$57	—
Total	\$ 86,837	\$576,356	\$555,298	—	\$(10)	\$107,885	9,325	\$57	—
The Emerging Markets Small Cap Series									
The DFA Short Term Investment Fund	\$122,611	\$544,541	\$523,962	\$(4)	\$(6)	\$143,180	12,375	\$90	—
Total	\$122,611	\$544,541	\$523,962	\$(4)	\$(6)	\$143,180	12,375	\$90	—

F. Federal Income Taxes:

No provision for federal income taxes is required since the Series are treated as partnerships 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 their respective partners.

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

	Federal Tax Cost	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
The DFA International Value Series.....	\$10,742,970	\$2,741,089	\$(895,956)	\$1,845,133
The Japanese Small Company Series.....	3,036,953	763,330	(350,827)	412,503
The Asia Pacific Small Company Series.....	1,685,638	452,057	(277,883)	174,174
The United Kingdom Small Company Series.....	1,501,097	609,599	(207,176)	402,423
The Continental Small Company Series.....	4,892,350	2,378,869	(461,485)	1,917,384
The Canadian Small Company Series.....	1,375,270	436,055	(86,829)	349,226
The Emerging Markets Series.....	3,848,753	2,821,339	(269,763)	2,551,576
The Emerging Markets Small Cap Series.....	4,224,484	1,705,745	(656,617)	1,049,128

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 any Series’ financial statements. The Series 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 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:

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 Series may be inhibited.

Series that have significant exposure to certain countries, such as The United Kingdom Small Company Series that concentrates investments in the United Kingdom, can be expected to be impacted by the political and economic conditions within such countries. For example, there is continuing uncertainty around the future of the euro and the European Union (EU) following the United Kingdom's (UK) exit from the EU (referred to as "Brexit"). Brexit may cause greater market volatility and illiquidity, currency fluctuations, deterioration in economic activity, a decrease in business confidence, and increased likelihood of a recession in the UK. While it is not possible to determine the precise impact these events may have on the Series, during this period and beyond, the impact on the UK, EU countries, other countries or parties that transact with the UK and EU, and the broader global economy could be significant and could adversely affect the value and liquidity of the Series' investments.

Derivative Financial Instruments:

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

2. *Futures Contracts:* The Series listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Series. Upon entering into a futures contract, a 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 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 Series could lose more than the initial margin requirements. Entering into stock index futures subjects the Series to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

Securities have been segregated as collateral for open futures contracts.

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

	<u>Futures*</u>
The DFA International Value Series.....	\$94,192
The Canadian Small Company Series.....	143
The Emerging Markets Series.....	66,202

	<u>Futures*</u>
The Emerging Markets Small Cap Series.....	\$36,430

* Average Notional Value of futures contracts

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

	<u>Asset Derivatives Value</u>	
	<u>Total Value at October 31, 2021</u>	<u>Equity Contracts *,(1)</u>
The DFA International Value Series.....	\$3,015	\$3,015
The Emerging Markets Series.....	392	392
The Emerging Markets Small Cap Series.....	54	54

	<u>Liability Derivatives Value</u>	
	<u>Total Value at October 31, 2021</u>	<u>Equity Contracts (2)</u>
The Emerging Markets Series.....	\$(1,344)	\$(1,344)

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

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

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

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

	<u>Realized Gain (Loss) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (1)</u>
The DFA International Value Series.....	\$29,155	\$29,155
The United Kingdom Small Company Series.....	(120)	(120)*
The Canadian Small Company Series.....	42	42*
The Emerging Markets Series.....	13,167	13,167
The Emerging Markets Small Cap Series.....	5,812	5,812

	<u>Change in Unrealized Appreciation (Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (2)</u>
The DFA International Value Series.....	\$5,251	\$5,251
The Emerging Markets Series.....	(990)	(990)
The Emerging Markets Small Cap Series.....	(191)	(191)

- (1) Presented on Statements of Operations as Net Realized Gain (Loss) on: Futures.
- (2) Presented on Statements of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.
- * As of October 31, 2021, there were no futures contracts outstanding. During the year ended October 31, 2021, the Series had limited activity in futures contracts.

H. Line of Credit and Interfund Lending Program:

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

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

For the year ended October 31, 2021, borrowings by the following 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 10/31/2021</u>
The DFA International Value Series.....	0.84%	\$ 9,260	30	\$ 7	\$24,333	\$11,495
The Japanese Small Company Series.....	0.84%	6,222	15	2	13,135	—
The Asia Pacific Small Company Series.....	0.83%	2,110	53	3	30,520	—
The United Kingdom Small Company Series.....	0.84%	168	8	—	578	—
The Continental Small Company Series.....	0.83%	44	1	—	44	—
The Canadian Small Company Series.....	0.83%	1,329	4	—	4,792	—
The Emerging Markets Series.....	0.84%	7,027	13	2	16,724	—
The Emerging Markets Small Cap Series.....	0.83%	11,697	24	6	38,728	26,817

* Number of Days Outstanding represents the total single or consecutive days during the year ended October 31, 2021, that each 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.

For the year ended October 31, 2021, activity by the Series under the interfund lending program was as follows (amounts in thousands, except percentages and days):

	<u>Borrower or Lender</u>	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense/Income</u>	<u>Maximum Amount Borrowed/Loaned During the Period</u>	<u>Outstanding Borrowings as of 10/31/2021</u>
The DFA International Value Series.....	Borrower	0.44%	\$58,886	1	\$1	\$58,886	—
The Asia Pacific Small Company Series.....	Borrower	0.41%	49,458	2	1	53,238	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2021 that the Series’ utilized the interfund lending program.

I. Affiliated Trades:

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

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

<u>Series</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
The DFA International Value Series.....	\$139,462	\$107,328	\$ 1,830
The Japanese Small Company Series.....	34,237	17,480	3,830
The Asia Pacific Small Company Series.....	6,846	57,762	28,154
The United Kingdom Small Company Series.....	30,321	22,619	5,186
The Continental Small Company Series.....	32,712	81,693	28,056
The Canadian Small Company Series.....	24,127	76,420	23,603
The Emerging Markets Series.....	15,292	3,269	413
The Emerging Markets Small Cap Series.....	1,244	21,122	7,251

J. Securities Lending:

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

	Non-Cash Collateral Market Value
The DFA International Value Series.....	\$ 30,754
The Japanese Small Company Series.....	74,105
The Asia Pacific Small Company Series.....	113,646
The Continental Small Company Series.....	14,824
The Canadian Small Company Series.....	8,455
The Emerging Markets Series.....	176,351
The Emerging Markets Small Cap Series.....	554,856

Each 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 their stated investment policies, each 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, each Series will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or, other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible for taxation at qualified dividend income rates.

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

	Remaining Contractual Maturity of the Agreements As of October 31, 2021				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
The DFA International Value Series					
Common Stocks.....	\$495,235	—	—	—	\$495,235
The Japanese Small Company Series					
Common Stocks.....	61,522	—	—	—	61,522
The Asia Pacific Small Company Series					
Common Stocks.....	40,608	—	—	—	40,608
The United Kingdom Small Company Series					
Common Stocks.....	15,631	—	—	—	15,631
The Continental Small Company Series					
Common Stocks, Rights/Warrants.....	297,321	—	—	—	297,321
The Canadian Small Company Series					
Common Stocks, Rights/Warrants.....	276,415	—	—	—	276,415
The Emerging Markets Series					
Common Stocks.....	107,898	—	—	—	107,898
The Emerging Markets Small Cap Series					
Common Stocks.....	143,144	—	—	—	143,144

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. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs are effective for certain reference rate-related contract modifications that occur during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and believes the adoption of these ASUs will not have a material impact on the Series' financial statements.

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the "Derivatives Rule") imposes limits on the amount of derivatives contracts the Series could enter, eliminate the asset segregation framework currently used by the Series to comply with Section 18 of the 1940 Act, and require funds whose use of derivatives is more than a limited specified exposure to establish and maintain

a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Series are required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Series.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the "Valuation Rule") under the Investment Company Act of 1940, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund's investment adviser. Further, the SEC is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Series.

M. Coronavirus (COVID-19) Pandemic:

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

N. Other:

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

On June 3, 2021, President Biden issued an Executive Order titled "Addressing the Threat from Securities Investments that Finance Certain Companies of the People's Republic of China" (the "Order"). Effective on August 2, 2021, the Order restricts investment in certain companies identified as "Chinese Military Industrial Complex Companies" (CMICs) by the Office of Foreign Asset Control, an agency of the Department of Treasury and the Department of Defense. As of July 27, 2021, the Series have divested of all publicly traded securities identified as CMIC's listed in the Order.

O. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of The DFA Investment Trust Company and Shareholders of The DFA International Value Series, The Japanese Small Company Series, The Asia Pacific Small Company Series, The United Kingdom Small Company Series, The Continental Small Company Series, The Canadian Small Company Series, The Emerging Markets Series and The Emerging Markets Small Cap Series

Opinions on the Financial Statements

We have audited the accompanying statements of assets and liabilities, including the summary schedules of portfolio holdings, of The DFA International Value Series, The Japanese Small Company Series, The Asia Pacific Small Company Series, The United Kingdom Small Company Series, The Continental Small Company Series, The Canadian Small Company Series, The Emerging Markets Series and The Emerging Markets Small Cap Series (eight of the series constituting The DFA Investment Trust Company, hereafter collectively referred to as the “Series”) as of October 31, 2021, the related statements of operations for the year ended October 31, 2021, the statements of changes in net assets for each of the two years in the period ended October 31, 2021, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2021 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Series as of October 31, 2021, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended October 31, 2021, and each of the financial highlights for each of the five years in the period ended October 31, 2021 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinions

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2021 by correspondence with the custodian, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania
December 22, 2021

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

DIMENSIONAL EMERGING MARKETS VALUE FUND

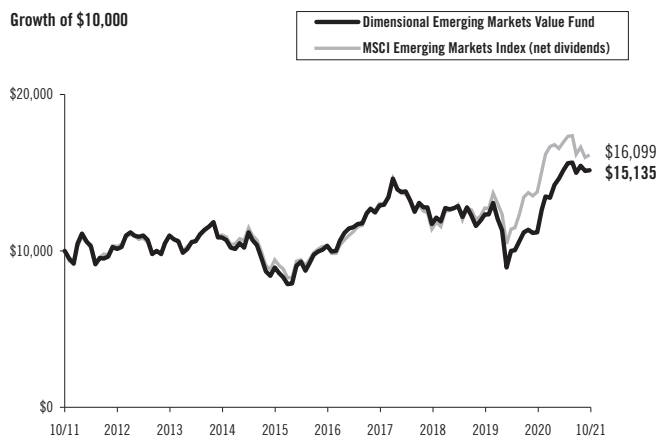
PERFORMANCE CHARTS

(Unaudited)

Dimensional Emerging Markets Value Fund vs. MSCI Emerging Markets Index (net dividends)

October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	35.69%	8.00%	4.23%

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.

MSCI data © MSCI 2021, all rights reserved.

MANAGEMENT'S DISCUSSION AND ANALYSIS

International Equity Market Review

12 Months Ended October 31, 2021

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	35.59%
MSCI World ex USA Mid Cap Index.....	31.20%
MSCI World ex USA Small Cap Index.....	37.19%
MSCI World ex USA Value Index.....	40.88%
MSCI World ex USA Growth Index.....	30.25%

For the 12 Months Ended October 31, 2021, the U.S. dollar appreciated against some non-U.S. developed markets currencies and depreciated against others. Overall, currency movements did not have a material overall impact on the U.S. dollar-denominated returns of developed markets.

12 Months Ended October 31, 2021

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	30.75%	19.88%
United Kingdom.....	35.57%	43.72%
Canada.....	38.56%	49.05%
France.....	48.30%	47.33%
Switzerland.....	28.36%	28.75%
Germany.....	33.47%	32.60%
Australia.....	27.93%	36.82%
Netherlands.....	60.71%	59.67%
Sweden.....	40.26%	45.36%
Hong Kong.....	18.26%	17.91%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

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

12 Months Ended October 31, 2021

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index.....	16.96%
MSCI Emerging Markets Mid Cap Index.....	31.20%
MSCI Emerging Markets Small Cap Index.....	44.29%
MSCI Emerging Markets Value Index.....	28.31%
MSCI Emerging Markets Growth Index.....	7.38%

For the 12 Months Ended October 31, 2021, the U.S. dollar depreciated against some emerging markets currencies and appreciated against others. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

12 Months Ended October 31, 2021

<u>Ten Largest Emerging Markets by Market Cap Dollars</u>	<u>Local Return</u>	<u>Return in U.S.</u>
China.....	-9.52%	-9.21%
Taiwan.....	38.36%	42.32%
Korea.....	27.78%	24.08%
India.....	51.78%	50.21%
Russia.....	64.53%	81.80%
Brazil.....	10.38%	12.91%
Saudi Arabia.....	56.07%	56.04%
South Africa.....	18.16%	26.32%
Mexico.....	42.35%	47.44%
Thailand.....	34.75%	26.57%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2021, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2021, these differences generally detracted from the Portfolios' relative performance.

Dimensional Emerging Markets Value Fund

The Dimensional Emerging Markets Value Fund invests in value stocks of large and small companies in emerging markets. 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 value segment of emerging markets. As of October 31, 2021,

the Fund held approximately 3,260 securities in 22 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Fund's assets.

For the 12 months ended October 31, 2021, total returns were 35.69% for the Fund and 16.96% for the MSCI Emerging Markets Index (net dividends), the Fund's benchmark. The Fund's focus on low relative price (value) stocks contributed positively to performance relative to the style-neutral benchmark, as value stocks outperformed high relative price (growth) stocks in emerging markets for the period. With small-cap stocks outperforming large-cap stocks, the Fund's inclusion of small-caps also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

DIMENSIONAL EMERGING MARKETS VALUE FUND

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.

DISCLOSURE OF FUND EXPENSES
CONTINUED

Six Months Ended October 31, 2021

EXPENSE TABLE

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>Dimensional Emerging Markets Value Fund</u>				
Actual Fund Return				
Institutional Class Shares.....	\$1,000.00	\$1,001.30	0.14%	\$0.71
Hypothetical 5% Annual Return				
Institutional Class Shares.....	\$1,000.00	\$1,024.50	0.14%	\$0.71

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

DIMENSIONAL EMERGING MARKETS VALUE FUND
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 Dimensional Emerging Markets Value Fund, 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 Emerging Markets Value Fund filed its most recent Form N-PORT with the SEC on September 24, 2021. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; by visiting the SEC's website at <http://www.sec.gov>; or by visiting the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

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.

Dimensional Emerging Markets Value Fund	
Communication Services.....	3.2%
Consumer Discretionary.....	9.5%
Consumer Staples.....	3.0%
Energy.....	10.9%
Financials.....	27.4%
Health Care.....	2.5%
Industrials.....	8.9%
Information Technology.....	12.8%
Materials.....	14.8%
Real Estate.....	5.2%
Utilities.....	1.8%
	100.0%

DIMENSIONAL EMERGING MARKETS VALUE FUND
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.8%)			
BRAZIL — (3.4%)			
Petroleo Brasileiro SA.....	9,916,353	\$ 48,617,153	0.4%
Petroleo Brasileiro SA, Sponsored ADR.....	10,919,479	104,936,193	0.8%
Petroleo Brasileiro SA, Sponsored ADR.....	5,515,017	54,157,467	0.4%
Vale SA.....	10,579,377	134,233,887	1.0%
Other Securities.....		120,799,198	0.8%
TOTAL BRAZIL.....		462,743,898	3.4%
CHILE — (0.5%)			
Other Securities.....		70,623,150	0.5%
CHINA — (30.6%)			
* Alibaba Group Holding Ltd.....	7,316,900	150,454,912	1.1%
* Baidu, Inc., Sponsored ADR.....	883,875	143,399,880	1.1%
Bank of China Ltd., Class H.....	301,203,817	106,596,497	0.8%
China Construction Bank Corp., Class H.....	434,536,101	295,736,876	2.2%
China Merchants Bank Co. Ltd., Class H.....	14,808,500	124,097,280	0.9%
China Overseas Land & Investment Ltd.....	22,666,000	49,991,125	0.4%
China Resources Land Ltd.....	20,648,000	80,227,147	0.6%
Geely Automobile Holdings Ltd.....	26,250,000	91,104,288	0.7%
Industrial & Commercial Bank of China Ltd., Class H....	297,483,996	163,069,444	1.2%
PetroChina Co. Ltd., Class H.....	130,158,000	62,755,344	0.5%
Ping An Insurance Group Co. of China Ltd., Class H....	20,578,500	147,398,227	1.1%
* Trip.com Group Ltd., ADR.....	1,765,245	50,415,397	0.4%
Other Securities.....		2,708,705,626	20.0%
TOTAL CHINA.....		4,173,952,043	31.0%
COLOMBIA — (0.1%)			
Other Securities.....		11,699,835	0.1%
CZECH REPUBLIC — (0.2%)			
Other Securities.....		20,436,623	0.1%
GREECE — (0.2%)			
Other Securities.....		33,803,657	0.2%
HONG KONG — (0.2%)			
Other Securities.....		22,760,338	0.2%
HUNGARY — (0.3%)			
Other Securities.....		33,993,976	0.2%
INDIA — (13.7%)			
* Axis Bank Ltd.....	6,005,724	60,004,333	0.5%
Hindalco Industries Ltd.....	9,969,863	61,983,738	0.5%
ICICI Bank Ltd., Sponsored ADR.....	4,454,789	94,218,784	0.7%
Larsen & Toubro Ltd.....	2,297,590	54,714,019	0.4%
Mahindra & Mahindra Ltd.....	3,949,734	46,836,219	0.4%
Reliance Industries Ltd.....	12,484,013	424,273,319	3.2%
* Tata Motors Ltd.....	10,754,335	69,290,039	0.5%
Wipro Ltd.....	6,193,725	53,697,022	0.4%

DIMENSIONAL EMERGING MARKETS VALUE FUND

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDIA — (Continued)			
Other Securities.....		\$1,007,058,880	7.3%
TOTAL INDIA.....		1,872,076,353	13.9%
INDONESIA — (1.5%)			
Other Securities.....		209,741,386	1.6%
MALAYSIA — (1.8%)			
Other Securities.....		250,499,529	1.9%
MEXICO — (2.2%)			
Grupo Financiero Banorte SAB de CV, Class O.....	7,711,601	48,746,251	0.4%
# Grupo Mexico SAB de CV, Class B.....	10,518,496	46,093,778	0.3%
Other Securities.....		211,683,812	1.6%
TOTAL MEXICO.....		306,523,841	2.3%
PHILIPPINES — (0.9%)			
Other Securities.....		127,693,242	0.9%
POLAND — (0.8%)			
Other Securities.....		115,707,174	0.9%
QATAR — (0.3%)			
Other Securities.....		40,558,271	0.3%
RUSSIA — (1.8%)			
Gazprom PJSC, Sponsored ADR.....	10,367,186	101,731,786	0.8%
Lukoil PJSC, Sponsored ADR.....	1,075,422	109,618,672	0.8%
Other Securities.....		29,314,846	0.2%
TOTAL RUSSIA.....		240,665,304	1.8%
SAUDI ARABIA — (2.9%)			
Saudi Basic Industries Corp.....	2,016,628	69,505,998	0.5%
Other Securities.....		322,547,739	2.4%
TOTAL SAUDI ARABIA.....		392,053,737	2.9%
SOUTH AFRICA — (3.9%)			
# Impala Platinum Holdings Ltd.....	3,660,330	47,373,273	0.4%
* MTN Group Ltd.....	10,241,812	91,839,637	0.7%
Standard Bank Group Ltd.....	5,188,666	45,978,959	0.4%
Other Securities.....		351,087,730	2.5%
TOTAL SOUTH AFRICA.....		536,279,599	4.0%
SOUTH KOREA — (13.3%)			
Hana Financial Group, Inc.....	1,405,990	54,214,720	0.4%
Hyundai Mobis Co. Ltd.....	210,611	45,527,571	0.4%
Hyundai Motor Co.....	370,785	66,316,913	0.5%
# KB Financial Group, Inc., ADR.....	2,468,636	118,667,332	0.9%
Kia Corp.....	939,529	68,559,621	0.5%
LG Electronics, Inc.....	571,652	59,139,613	0.5%
POSCO, Sponsored ADR.....	903,713	57,168,884	0.4%
Samsung Electronics Co. Ltd.....	1,978,003	118,429,200	0.9%
SK Hynix, Inc.....	1,675,156	147,665,948	1.1%

DIMENSIONAL EMERGING MARKETS VALUE FUND

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH KOREA — (Continued)			
Other Securities.....		\$ 1,076,561,111	7.9%
TOTAL SOUTH KOREA.....		1,812,250,913	13.5%
TAIWAN — (16.4%)			
# Asustek Computer, Inc.....	3,854,000	48,999,039	0.4%
Cathay Financial Holding Co. Ltd.....	40,739,459	84,921,085	0.6%
China Steel Corp.....	56,678,320	68,334,569	0.5%
CTBC Financial Holding Co. Ltd.....	97,262,073	81,219,569	0.6%
# Fubon Financial Holding Co. Ltd.....	33,386,173	88,253,766	0.7%
Hon Hai Precision Industry Co. Ltd.....	41,463,192	160,061,938	1.2%
# United Microelectronics Corp.....	51,490,681	106,893,309	0.8%
Yuanta Financial Holding Co. Ltd.....	52,178,994	46,381,015	0.4%
Other Securities.....		1,550,689,307	11.4%
TOTAL TAIWAN.....		2,235,753,597	16.6%
THAILAND — (1.9%)			
PTT PCL.....	54,395,500	63,112,386	0.5%
Other Securities.....		189,042,273	1.4%
TOTAL THAILAND.....		252,154,659	1.9%
TURKEY — (0.5%)			
Other Securities.....		68,937,335	0.5%
UNITED ARAB EMIRATES — (0.4%)			
Other Securities.....		51,284,572	0.4%
UNITED KINGDOM — (0.0%)			
Other Security.....		365,499	0.0%
TOTAL COMMON STOCKS.....		13,342,558,531	99.1%
PREFERRED STOCKS — (0.5%)			
BRAZIL — (0.5%)			
Petroleo Brasileiro SA.....	3,992,173	19,275,437	0.2%
Other Securities.....		41,769,061	0.3%
TOTAL BRAZIL.....		61,044,498	0.5%
COLOMBIA — (0.0%)			
Other Securities.....		5,176,859	0.0%
PHILIPPINES — (0.0%)			
Other Security.....		763,348	0.0%
SOUTH KOREA — (0.0%)			
Other Security.....		622,023	0.0%
TOTAL PREFERRED STOCKS.....		67,606,728	0.5%
RIGHTS/WARRANTS — (0.0%)			
TAIWAN — (0.0%)			
Other Securities.....		13,477	0.0%

DIMENSIONAL EMERGING MARKETS VALUE FUND

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
THAILAND — (0.0%)			
Other Securities.....		\$ 1,659,369	0.0%
TOTAL RIGHTS/WARRANTS.....		1,672,846	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$10,418,045,683).....		13,411,838,105	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.7%)			
@\$ The DFA Short Term Investment Fund.....	19,568,415	226,406,566	1.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$10,644,400,920).....		\$13,638,244,671	101.3%

As of October 31, 2021, Dimensional Emerging Markets Value Fund had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
E-Mini MSCI Emerging Markets Index.....	650	12/17/21	\$ 41,972,669	\$ 41,015,000	\$ (957,669)
S&P 500® Emini Index.....	441	12/17/21	99,955,617	101,363,850	1,408,233
Total Futures Contracts.....			\$141,928,286	\$142,378,850	\$ 450,564

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$ 462,743,898	—	—	\$ 462,743,898
Chile.....	6,785,587	\$ 63,837,563	—	70,623,150
China.....	342,832,593	3,793,625,614	\$ 37,493,836	4,173,952,043
Colombia.....	11,699,835	—	—	11,699,835
Czech Republic.....	—	20,436,623	—	20,436,623
Greece.....	—	33,803,657	—	33,803,657
Hong Kong.....	5,675,428	17,004,977	79,933	22,760,338
Hungary.....	—	33,993,976	—	33,993,976
India.....	106,915,810	1,765,125,436	35,107	1,872,076,353
Indonesia.....	—	208,895,122	846,264	209,741,386
Malaysia.....	—	250,498,909	620	250,499,529
Mexico.....	298,694,923	7,828,918	—	306,523,841
Philippines.....	—	127,678,949	14,293	127,693,242
Poland.....	—	115,707,174	—	115,707,174
Qatar.....	—	40,558,271	—	40,558,271
Russia.....	23,870,525	216,794,779	—	240,665,304
Saudi Arabia.....	—	392,053,737	—	392,053,737
South Africa.....	57,637,480	478,642,119	—	536,279,599
South Korea.....	241,252,129	1,570,035,853	962,931	1,812,250,913
Taiwan.....	27,564,991	2,207,844,782	343,824	2,235,753,597
Thailand.....	252,154,659	—	—	252,154,659
Turkey.....	—	68,937,335	—	68,937,335

DIMENSIONAL EMERGING MARKETS VALUE FUND
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United Arab Emirates.	—	\$ 51,284,572	—	\$ 51,284,572
United Kingdom.	—	365,499	—	365,499
Preferred Stocks				
Brazil.	\$ 61,025,151	19,347	—	61,044,498
Colombia.	5,176,859	—	—	5,176,859
Philippines.	—	763,348	—	763,348
South Korea.	—	622,023	—	622,023
Rights/Warrants				
Taiwan.	—	13,477	—	13,477
Thailand.	—	1,659,369	—	1,659,369
Securities Lending Collateral.	—	226,406,566	—	226,406,566
Futures Contracts**.	450,564	—	—	450,564
TOTAL.	\$1,904,480,432	\$11,694,437,995	\$39,776,808[^]	\$13,638,695,235

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

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

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND

STATEMENT OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

(Amounts in thousands)

	Dimensional Emerging Markets Value Fund
ASSETS:	
Investment Securities at Value (including \$662,761 of securities on loan)*.....	\$13,411,838
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$226,355).....	226,407
Segregated Cash for Futures Contracts.....	7,443
Foreign Currencies at Value.....	46,301
Cash	75,386
Receivables:	
Investment Securities Sold.....	27,645
Dividends, Interest and Tax Reclaims.....	10,195
Securities Lending Income.....	1,505
Unrealized Gain on Foreign Currency Contracts.....	3
Total Assets.....	<u>13,806,723</u>
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned.....	226,403
Investment Securities Purchased.....	10,710
Due to Advisor.....	1,166
Futures Margin Variation.....	2,819
Deferred Taxes Payable.....	76,748
Accrued Expenses and Other Liabilities.....	19,172
Total Liabilities.....	<u>337,018</u>
NET ASSETS	<u>\$13,469,705</u>
Investment Securities at Cost.....	<u>\$10,418,046</u>
Foreign Currencies at Cost.....	<u>\$ 45,724</u>

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

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND
STATEMENT OF OPERATIONS
FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	Dimensional Emerging Markets Value Fund [#]
Investment Income	
Dividends (Net of Foreign Taxes Withheld of \$61,245).....	\$ 485,227
Income from Securities Lending.....	14,542
Total Investment Income.....	<u>499,769</u>
Expenses	
Investment Management Fees.....	14,688
Accounting & Transfer Agent Fees.....	674
Custodian Fees.....	4,569
Shareholders' Reports.....	37
Directors'/Trustees' Fees & Expenses.....	165
Professional Fees.....	493
Other.....	752
Total Expenses.....	<u>21,378</u>
Fees Paid Indirectly (Note C).....	65
Net Expenses.....	<u>21,313</u>
Net Investment Income (Loss)	<u>478,456</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	651,370
Affiliated Investment Companies Shares Sold.....	(2)
Futures.....	40,443
Foreign Currency Transactions.....	(4,609)
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	3,305,387
Affiliated Investment Companies Shares.....	(21)
Futures.....	840
Translation of Foreign Currency-Denominated Amounts.....	12
Net Realized and Unrealized Gain (Loss)	<u>3,993,420</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u><u>\$4,471,876</u></u>

** Net of foreign capital gain taxes withheld of \$12,230.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	Dimensional Emerging Markets Value Fund	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss).....	\$ 478,456	\$ 482,213
Net Realized Gain (Loss) on:		
Investment Securities Sold**,**.....	651,370	(1,060,455)
Affiliated Investment Companies Shares Sold.....	(2)	—
Futures.....	40,443	32,312
Foreign Currency Transactions.....	(4,609)	(13,373)
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	3,305,387	(1,145,339)
Affiliated Investment Companies Shares.....	(21)	14
Futures.....	840	(3,697)
Translation of Foreign Currency-Denominated Amounts.....	12	(40)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>4,471,876</u>	<u>(1,708,365)</u>
Transactions in Interest:		
Contributions.....	568,216	916,139
Withdrawals.....	<u>(4,440,642)</u>	<u>(3,763,616)</u>
Net Increase (Decrease) from Transactions in Interest.....	<u>(3,872,426)</u>	<u>(2,847,477)</u>
Total Increase (Decrease) in Net Assets.....	599,450	(4,555,842)
Net Assets		
Beginning of Year.....	<u>12,870,255</u>	<u>17,426,097</u>
End of Year.....	<u><u>\$13,469,705</u></u>	<u><u>\$12,870,255</u></u>

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$12,230.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$370.

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND

FINANCIAL HIGHLIGHTS

	Dimensional Emerging Markets Value Fund				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Total Return	35.69%	(9.41%)	5.24%	(9.06%)	24.89%
Net Assets, End of Year (thousands)	\$13,469,705	\$12,870,255	\$17,426,097	\$16,684,907	\$19,612,211
Ratio of Expenses to Average Net Assets	0.14%	0.14%	0.13%	0.14%	0.16%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.14%	0.14%	0.15%	0.14%	0.16%
Ratio of Net Investment Income to Average Net Assets	3.26%	3.25%	2.95%	2.78%	2.64%
Portfolio Turnover Rate	14%	20%	14%	13%	14%

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

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND
NOTES TO FINANCIAL STATEMENTS

A. Organization:

Dimensional Emerging Markets Value Fund (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940. The Fund meets the definition as an investment company and follows the accounting and reporting guidance under Financial Accounting Standards Board (“FASB”) Accounting Standards Certification (“ASC”) Topic 946, “Financial Services-Investment Companies.” The Fund consists of one series.

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 Fund 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 Fund’s own assumptions in determining the fair value of investments)

Securities held by the Fund, including over-the-counter securities, are valued at the last quoted sale price of the day. International equity securities are subject to a fair value factor, as described later in this note.

Securities held by the Fund 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 Fund 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 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 Fund is calculated. When fair value pricing is used, the prices of securities used by the Fund may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

The Fund will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 2:00 a.m. ET), which is fourteen hours before the close of the NYSE (normally, 4:00 p.m. ET) and the time at which the net asset value of the Fund is computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the pricing of the Fund’s shares (at the close of the NYSE), the Fund will fair-value its foreign

investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets' perceptions and trading activities on the Fund's foreign investments since the last calculated closing prices of the foreign investments on their primary foreign securities markets or exchanges. For these purposes, the Board of Trustees of the Fund has determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable. Fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the Fund uses data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When the Fund uses fair value pricing, the values assigned to the Fund's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Futures contracts held by the Fund 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 Fund'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. *Foreign Currency Translation:* Securities and other assets and liabilities of the Fund 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 Fund enters into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. The Fund does not isolate the effect of foreign exchange rate fluctuations from the effect of fluctuations in the market prices of securities, whether realized or unrealized.

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 Fund and the U.S. dollar equivalent amounts actually received or paid.

3. *Deferred Compensation Plan:* Each eligible Trustee 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 Trustees may defer payment of all or a portion of their total fees earned as a Trustee. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company Portfolio, U.S. Vector Equity Portfolio, U.S. Micro Cap Portfolio, DFA International Value Portfolio, International Core Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Core Equity Portfolio, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses. As of October 31, 2021, the total liability for deferred compensation to Trustees is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities in the amount of \$591 (in thousands).

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 Fund; 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).

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 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 Fund estimates the character of received distributions that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Expenses directly attributable to the Fund are directly charged. The Fund may be subject to taxes imposed by countries in which it invests, with respect to its 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 Fund accrues 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.

The Fund's investments in Chile are subject to governmental taxes on investment income. Such taxes are due when currencies are repatriated from the country. The Fund accrues for taxes on income as the income is earned. The Fund is subject to tax on short-term and long-term capital gains for investments in India. Such taxes are accrued on a daily basis and due upon sale of individual securities.

C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Fund.

For the year ended October 31, 2021, the Fund's investment management fee was accrued daily and paid monthly to the Advisor based on the following effective annual rate of average daily net assets:

Dimensional Emerging Markets Value Fund.....	0.10%
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Earned Income Credit:

Additionally, the Fund has entered into arrangements with its custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the Fund's custody expense. 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 Fund's net assets. During the year ended October 31, 2021, expenses reduced were the following (amount in thousands):

	Fees Paid Indirectly
Dimensional Emerging Markets Value Fund.....	\$65

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Trustees of the Advisor are also Officers and Trustees of the Fund; however, such Officers and Trustees (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the year ended October 31, 2021, the total related amounts paid by the Fund to the CCO were \$5 (in thousands) and are included in Other Expenses on the Statement of Operations.

D. Purchases and Sales of Securities:

For the year ended October 31, 2021, the Fund'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>
Dimensional Emerging Markets Value Fund.....	\$2,003,796	\$5,334,734

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

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

The amounts presented below may differ from the respective amounts presented in the corresponding Summary Schedule of Portfolio Holdings, Statement of Assets and Liabilities or Statement of Operations due to rounding. The amounts are as follows (amounts in thousands):

	<u>Balance at October 31, 2020</u>	<u>Purchases at Cost</u>	<u>Proceeds from Sales</u>	<u>Net Realized Gain/(Loss) on Sales</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Balance at October 31, 2021</u>	<u>Shares as of October 31, 2021</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
Dimensional Emerging Markets Value Fund									
The DFA Short Term Investment Fund	\$229,226	\$1,309,995	\$1,312,791	\$(2)	\$(21)	\$226,407	19,568	\$160	—
Total	<u>\$229,226</u>	<u>\$1,309,995</u>	<u>\$1,312,791</u>	<u>\$(2)</u>	<u>\$(21)</u>	<u>\$226,407</u>	<u>19,568</u>	<u>\$160</u>	<u>—</u>

E. Federal Income Taxes:

No provision for federal income taxes is required since the Fund 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 their respective partners.

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

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
Dimensional Emerging Markets Value Fund.....	\$10,816,386	\$4,113,515	\$(1,291,651)	\$2,821,864

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 gains (losses) on foreign currency contracts, and differences in tax treatment of passive foreign investment company instruments.

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 Fund's tax positions and has concluded that no additional provision for income tax is required in the Fund's financial statements. The Fund 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 Fund's federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

F. Financial Instruments:

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

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

Derivative Financial Instruments:

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

2. *Futures Contracts:* The Fund may purchase or sell futures contracts and options on futures contracts for foreign or U.S. equity securities and indices, to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Fund. Upon entering into a futures contract, the Fund 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 Fund as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Fund 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 or indices, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Fund could lose more than the initial margin requirements. Entering into stock index futures subjects the Fund to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

Securities have been segregated as collateral for open futures contracts.

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

	<u>Futures*</u>
Dimensional Emerging Markets Value Fund.....	\$92,928

* Average Notional Value of futures contracts

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

	<u>Asset Derivatives Value</u>	
	<u>Total Value at October 31, 2021</u>	<u>Equity Contracts *,(1)</u>
Dimensional Emerging Markets Value Fund.....	\$1,408	\$1,408

	Liability Derivatives Value	
	Total Value	Equity
	at October 31, 2021	Contracts (2)
Dimensional Emerging Markets Value Fund.....	\$(958)	\$(958)

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

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

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

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

	Realized Gain (Loss) on Derivatives	
	Total	Equity Contracts (1)
Dimensional Emerging Markets Value Fund.....	\$40,443	\$40,443

	Change in Unrealized Appreciation (Depreciation) on Derivatives	
	Total	Equity Contracts (2)
Dimensional Emerging Markets Value Fund.....	\$840	\$840

(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.

G. Line of Credit and Interfund Lending Program:

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

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

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

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2021</u>
Dimensional Emerging Markets Value Fund.....	0.83%	\$13,109	23	\$10	\$36,558	—

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

Pursuant to an exemptive order issued by the SEC (the "Order"), the Fund 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.

For the year ended October 31, 2021, activity by the Fund under the interfund lending program was as follows (amounts in thousands, except percentages and days):

	<u>Borrower or Lender</u>	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense/ Income</u>	<u>Maximum Amount Borrowed/Loaned During the Period</u>	<u>Outstanding Borrowings as of 10/31/2021</u>
Dimensional Emerging Markets Value Fund.....	Borrower	0.43%	\$77,031	4	\$4	\$93,288	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2021 that the Fund utilized the interfund lending program.

H. Affiliated Trades:

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

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

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
Dimensional Emerging Markets Value Fund.....	\$2,162	\$1,166	\$(355)

I. Securities Lending:

As of October 31, 2021, the Fund had securities on loan to brokers/dealers, for which the Fund received cash collateral. The Fund also 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):

	Non-Cash Collateral Market Value
Dimensional Emerging Markets Value Fund.....	\$603,359

The Fund 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 Fund'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 Fund or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, the Fund 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 Fund 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 Fund 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 Fund will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or, other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible for taxation at qualified dividend income rates.

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

		Remaining Contractual Maturity of the Agreements As of October 31, 2021				
		Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions						
Dimensional Emerging Markets Value Fund						
Common Stocks.....		\$226.403	—	—	—	\$226.403

J. Indemnitees; Contractual Obligations:

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

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

K. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs are effective for certain reference rate-related contract modifications that occur during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and believes the adoption of these ASUs will not have a material impact on the Fund's financial statements.

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the "Derivatives Rule") imposes limits on the amount of derivatives contracts the Fund could enter, eliminate the asset segregation framework currently used by the Fund to comply with Section 18 of the 1940 Act, and require funds whose use of derivatives is more than a limited specified exposure to establish and maintain a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Fund is required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Fund.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the "Valuation Rule") under the Investment Company Act of 1940, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund's investment adviser. Further, the SEC is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Fund.

L. Coronavirus (COVID-19) Pandemic:

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

M. Other:

The Fund is subject to claims and suits that arise from time to time in the ordinary course of business (for example, ongoing claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as The Tribune Company and Nine West). Although management currently believes that resolving claims against the Fund, individually or in aggregate, will not have a material adverse impact on the Fund'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.

On June 3, 2021, President Biden issued an Executive Order titled "Addressing the Threat from Securities Investments that Finance Certain Companies of the People's Republic of China" (the "Order"). Effective on August 2, 2021, the Order restricts investment in certain companies identified as "Chinese Military Industrial Complex Companies" (CMICs) by the Office of Foreign Asset Control, an agency of the Department of Treasury and the Department of Defense. As of July 27, 2021, the Fund have divested of all publicly traded securities identified as CMIC's listed in the Order.

N. Subsequent Event Evaluations:

Management has evaluated the impact of all subsequent events on the Fund 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 and Shareholders of Dimensional Emerging Markets Value Fund

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, of Dimensional Emerging Markets Value Fund (the “Fund”) as of October 31, 2021, the related statement of operations for the year ended October 31, 2021, the statement of changes in net assets for each of the two years in the period ended October 31, 2021, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2021 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of October 31, 2021, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2021 and the financial highlights for each of the five years in the period ended October 31, 2021 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Fund’s management. Our responsibility is to express an opinion on the Fund’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 Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2021 by correspondence with the custodian, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania
December 22, 2021

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

FUND MANAGEMENT

(Unaudited)

Trustees/Directors

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

Each Board has three standing committees, an Audit Committee, a Nominating Committee, and an Investment Strategy Committee (the “Strategy Committee”). The Audit Committee is composed of George M. Constantinides, Roger G. Ibbotson, Abbie J. Smith and Ingrid M. Werner. Each member of the Audit Committee is a disinterested Trustee/Director. The Audit Committee oversees the Fund’s accounting and financial reporting policies and practices, the Fund’s internal controls, the Fund’s financial statements and the independent audits thereof and performs other oversight functions as requested by the Board. The Audit Committee recommends the appointment of each Fund’s independent registered certified public accounting firm and acts as a liaison between the Fund’s independent registered certified public accounting firm and the full Board. There were two Audit Committee meetings held during the fiscal year ended October 31, 2021.

Each Board’s Nominating Committee is composed of George M. Constantinides, Roger G. Ibbotson, Myron S. Scholes, Abbie J. Smith, Douglas W. Diamond, Darrell Duffie and Ingrid M. Werner. Each member of the Nominating Committee is a disinterested Trustee/Director. The Nominating Committee for each Board makes recommendations for nominations of disinterested and interested members on the Board to the disinterested Board members and to the full Board. The Nominating Committee evaluates a candidate’s qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. There were four Nominating Committee meetings held during the fiscal year ended October 31, 2021.

Each Board’s Strategy Committee is composed of Gerard K. O’Reilly, Douglas W. Diamond, Myron S. Scholes and Darrell Duffie. The Strategy Committee assists the Board in carrying out its fiduciary duties with respect to the oversight of the Fund and its performance. At the request of the Board or the Advisor, the Strategy Committee (i) reviews the design of possible new series of the Fund, (ii) reviews performance of existing portfolios of the Funds and discusses and recommends possible enhancements to the portfolios’ investment strategies, (iii) reviews proposals by the Advisor to modify or enhance the investment strategies or policies of each portfolio, and (iv) considers issues relating to investment services for each portfolio of the Fund. There were three Strategy Committee meetings held during the fiscal year ended October 31, 2021.

Certain biographical information for each disinterested Trustee/Director and interested Trustee/Director of the Funds is set forth in the tables below, including a description of each Trustee/Director’s experience as a Trustee/Director of the Funds and as a Director or Trustee of other funds, as well as other recent professional experience.

The statements of additional information (together, “SAI”) of the Funds include additional information about each Trustee/Director. You may obtain copies of the SAI and prospectus of each Fund advised by Dimensional Fund Advisors LP by calling collect (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746. Prospectuses are also available at <http://us.dimensionalfund.com>.

Disinterested Directors/Trustees

Name, Address and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² Overseen	Other Directorships of Public Companies Held During Past 5 Years
George M. Constantinides University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1947	Director/Trustee	DFAIDG – Since 1983; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).	137 portfolios in 5 investment companies	None
Douglas W. Diamond c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1953	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2017; ETF Trust - Since 2020	Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1988). Formerly, Visiting Scholar, Federal Reserve Bank of Richmond (1990-2019). Formerly, Fischer Black Visiting Professor of Financial Economics, Alfred P. Sloan School of Management, Massachusetts Institute of Technology (2015-2016).	137 portfolios in 5 investment companies	None
Darrell Duffie c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1954	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust - Since 2020	Dean Witter Distinguished Professor of Finance, Graduate School of Business, Stanford University (since 1984). Director, TNB Inc. (bank) (since 2020).	137 portfolios in 5 investment companies	Formerly, Director, Moody's Corporation (financial information and information technology) (2008- 2018).
Roger G. Ibbotson Yale School of Management 165 Whitney Avenue New Haven, CT 06511 1943	Director/Trustee	DFAIDG – Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Professor in Practice Emeritus of Finance, Yale School of Management (since 1984). Chairman and Partner, Zebra Capital Management, LLC (hedge fund and asset manager) (since 2001). Formerly, Consultant to Morningstar, Inc. (2006-2016).	137 portfolios in 5 investment companies	None
Myron S. Scholes c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1941	Director/Trustee	DFAIDG – Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Chief Investment Strategist, Janus Henderson Investors (since 2014). Frank E. Buck Professor of Finance, Emeritus, Graduate School of Business, Stanford University (since 1981).	137 portfolios in 5 investment companies	None
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1953	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2000; ETF Trust - Since 2020	Boris and Irene Stern Distinguished Service Professor of Accounting and James S. Ely, III Faculty Fellow, University of Chicago Booth School of Business (since 1980).	137 portfolios in 5 investment companies	Director, (since 2000) and formerly, Lead Director (2014-2017), HNI Corporation (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee, UBS Funds (3 investment companies within

Name, Address and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² Overseen	Other Directorships of Public Companies Held During Past 5 Years
					the fund complex) (14 portfolios) (since 2009).
Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1961	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust - Since 2020	Martin and Andrew Murrer Professor of Finance, Fisher College of Business, The Ohio State University (since 1998). Adjunct Member, the Prize Committee for the Swedish Riksbank Prize in Economic Sciences in Memory of Alfred Nobel (annual award for significant scientific research contribution) (since 2018). Director, American Finance Association (global association of academic researchers and practitioners in finance) (since January 2019). Member, Scientific Board, Leibniz Institute for Financial Research (institute supporting academic research in finance) (since 2020). Chair, Economic Advisory Committee, FINRA (since 2017). Chairman, Scientific Advisory Board, Swedish House of Finance (institute supporting academic research in finance) (since 2014). Member, Scientific Board, Danish Finance Institute (institute supporting academic research in finance) (since 2017). Member, Academic Board, Mistra Financial Systems (organization funding academic research on environment, governance and climate/sustainability in finance) (since 2016). Fellow, Center for Analytical Finance (academic research) (since 2015). Associate Editor, Journal of Finance (since 2016). Formerly, President, Western Finance Association (global association of academic researchers and practitioners in finance) (2018-2019).	137 portfolios in 5 investment companies	Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).

Interested Director/Trustee

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

Name, Address and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² Overseen	Other Directorships of Public Companies Held During Past 5 Years
David G. Booth 6300 Bee Cave Road, Building One Austin, TX 78746 1946	Chairman and Director/Trustee	DFAIDG – Since 1981; DIG & DFAITC – Since 1992; DEM – Since 1993; ETF Trust - Since 2020	Chairman, Director/Trustee, and formerly, President and Co-Chief Executive Officer (each until March 2017) of Dimensional Emerging Markets Value Fund (“DEM”), DFA Investment Dimensions Group Inc. (“DFAIDG”), Dimensional Investment Group Inc. (“DIG”), The DFA Investment Trust Company (“DFAITC”). Executive Chairman, and formerly, President and Co-Chief Executive Officer (each until February 2017) of Dimensional Holdings Inc., Dimensional Fund Advisors LP, Dimensional Investment LLC and DFA Securities LLC (collectively with DEM, DFAIDG, DIG and DFAITC, the “DFA Entities”). Chairman and Trustee of the ETF Trust (since June 2020). Formerly, Chairman and Director (2009-2018) and Co-Chief Executive Officer (2010 – June 2017) of Dimensional Fund Advisors Canada ULC. Trustee, University of Chicago (since 2002). Trustee, University of Kansas Endowment Association (since	137 portfolios in 5 investment companies	None

			2005). Member of the Hoover Institution Board (since September 2019). Formerly, Director of Dimensional Fund Advisors Ltd. (2002 – July 2017), DFA Australia Limited (1994 – July 2017), Dimensional Advisors Ltd. (2012 – July 2017), Dimensional Funds plc (2006 – July 2017) and Dimensional Funds II plc (2006 – July 2017). Formerly, Director and President of Dimensional Japan Ltd. (2012 – April 2017). Formerly, President, Dimensional SmartNest (US) LLC (2009-2014); and Limited Partner, VSC Investors, LLC (2007-2015). Formerly, Chairman, Director, President and Co-Chief Executive Officer of Dimensional Cayman Commodity Fund I Ltd. (2010-September 2017).		
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¹ Each Director/Trustee holds office for an indefinite term until his or her successor is elected and qualified.

² Each Director/Trustee is a director or trustee of each of the five registered investment companies within the DFA Fund Complex, which include: DFAIDG, DIG; DFAITC; DEM; and ETF Trust. Each disinterested Director/Trustee also serves on the Independent Review Committee of the Dimensional Funds, mutual funds registered in the provinces of Canada and managed by the Advisor's affiliate, Dimensional Fund Advisors Canada ULC.

Officers

Below is the name, year of birth, information regarding positions with the Funds and the principal occupation for each officer of the Funds. The address of each officer is 6300 Bee Cave Road, Building One, Austin, TX 78746. Each of the officers listed below holds the same office (except as otherwise noted) in the DFA Entities.

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
Valerie A. Brown 1967	Vice President and Assistant Secretary	Since 2001	Vice President and Assistant Secretary of - all the DFA Entities (since 2001) - DFA Australia Limited (since 2002) - Dimensional Fund Advisors Ltd. (since 2002) - Dimensional Cayman Commodity Fund I Ltd. (since 2010) - Dimensional Fund Advisors Pte. Ltd. (since 2012) - Dimensional Hong Kong Limited (since 2012) - ETF Trust (since 2020) Director, Vice President and Assistant Secretary (since 2003) of - Dimensional Fund Advisors Canada ULC
Ryan P. Buechner 1982	Vice President and Assistant Secretary	Since September 2019	Vice President and Assistant Secretary of - DFAIDG, DIG, DFAITC and DEM (since 2019) - ETF Trust (since 2020) Vice President (since January 2018) of - Dimensional Holdings Inc. - Dimensional Fund Advisors LP - Dimensional Investment LLC - DFA Securities LLC
David P. Butler 1964	Co-Chief Executive Officer	Since 2017	Co-Chief Executive Officer of - all the DFA Entities (since 2017) - ETF Trust (since 2020) Director (since 2017) of - Dimensional Holdings Inc. - Dimensional Fund Advisors Canada ULC - Dimensional Japan Ltd. - Dimensional Advisors Ltd. - Dimensional Fund Advisors Ltd. - DFA Australia Limited Director and Co-Chief Executive Officer (since 2017) of - Dimensional Cayman Commodity Fund I Ltd. Head of Global Financial Advisor Services (since 2007) for - Dimensional Fund Advisors LP Formerly, Vice President (2007 – 2017) of - all the DFA Entities
Stephen A. Clark 1972	Executive Vice President	Since 2017	Executive Vice President of - all the DFA Entities (since 2017) - ETF Trust (since 2020) Director and Vice President (since 2016) of - Dimensional Japan Ltd. President and Director (since 2016) of - Dimensional Fund Advisors Canada ULC Vice President (since 2008) and Director (since 2016) of - DFA Australia Limited Director (since 2016) of - Dimensional Advisors Ltd. - Dimensional Fund Advisors Pte. Ltd.

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			• Dimensional Hong Kong Limited Vice President (since 2019) of • Dimensional Fund Advisors Pte. Ltd. Formerly, Vice President (2004 – 2017) of • all the DFA Entities Formerly, Vice President (2010 – 2016) of • Dimensional Fund Advisors Canada ULC Formerly, Vice President (2016-2019) of • Dimensional Fund Advisors Pte. Ltd. Formerly, Interim Chief Executive Officer (2019) of • Dimensional Fund Advisors Pte. Ltd. Formerly, Head of Institutional, North America (2012 – 2013) and Head of Global Institutional Services (2014-2018) for • Dimensional Fund Advisors LP
Lisa M. Dallmer 1972	Chief Operating Officer	Since June 2021	Chief Operating Officer (since June 2021) of • the DFA Fund Complex • ETF Trust Executive Vice President (since January 2020) • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Chief Operating Officer (since December 2019) • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Formerly, Vice President, Chief Financial Officer, and Treasurer (June 2020-June 2021) of • the DFA Fund Complex • ETF Trust Formerly, Senior Vice President, Business Operations (March 2019 – October 2019) at • Delphix Inc. Formerly, Chief Operating Officer Global Technology & Operations, Managing Director (2014 – 2018) of • BlackRock Inc.
Bernard J. Grzelak 1971	Vice President	Since June 2021	Vice President (since June 2021) of • the DFA Fund Complex • ETF Trust Vice President, Chief Financial Officer and Treasurer (since September 2020) of • DFA Australia Limited • Dimensional Fund Advisors Canada ULC • DFA Securities LLC • Dimensional Advisors Ltd. • Dimensional Fund Advisors LP • Dimensional Fund Advisors Ltd. • Dimensional Fund Advisors Pte. Ltd. • Dimensional Holdings Inc. • Dimensional Hong Kong Limited • Dimensional Investment LLC Vice President (since March 2021) of

Name and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years
			Dimensional Ireland Limited Formerly, Partner (2008 – 2020), Chief Operating Officer, Global Funds and Risk (2018 – 2020), Chief Operations Officer (2016 – 2018), and Director of Fund Administration (2003 – 2016) of Lord Abbett & Co. LLC Formerly, Chief Financial Officer (2017 - 2020), and Treasurer (2003 – 2017) of Lord Abbett Family of Funds
Eric Hall 1978	Vice President and Assistant Treasurer	Since June 2021	Vice President and Assistant Treasurer (since June 2021) of - the DFA Fund Complex - ETF Trust Formerly, Data Integrity Team Lead (December 2019 – April 2021) of - Clearwater Analytics Formerly, Assistant Vice President and Assistant Treasurer (March 2015 – November 2019) at - INVESCO, U.S. (formerly, OppenheimerFunds, Inc.)
Jeff J. Jeon 1973	Vice President	Since 2004	Vice President (since 2004) and Assistant Secretary (2017-2019) of - all the DFA Entities Vice President (since 2020) of - ETF Trust Vice President and Assistant Secretary (since 2010) of - 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 - all the DFA Entities Assistant Treasurer (since 2017) of - the DFA Fund Complex Vice President and Assistant Treasurer (since 2020) of - ETF Trust Formerly, Senior Tax Manager (2013 – 2015) for - Dimensional Fund Advisors LP
Kenneth M. Manell 1972	Vice President	Since 2010	Vice President of - all the DFA Entities (since 2010) - Dimensional Cayman Commodity Fund I Ltd. (since 2010) - ETF Trust (since 2020)
Jan Miller 1963	Vice President, Chief Financial Officer, and Treasurer	Since June 2021	Vice President, Chief Financial Officer, and Treasurer (since June 2021) of - the DFA Fund Complex - ETF Trust Formerly, Director (May 2019 – January 2021) at - INVESCO, U.S. (formerly, OppenheimerFunds, Inc.) Formerly, Vice President and Assistant Treasurer (September 2012 – May 2019) at - OppenheimerFunds, Inc.
Catherine L. Newell 1964	President and General Counsel	President since 2017 and General Counsel since 2001	President of - the DFA Fund Complex (since 2017) - ETF Trust (since 2020) General Counsel (since 2001) of - all the DFA Entities Executive Vice President (since 2017) and Secretary (since 2000) of - Dimensional Fund Advisors LP - Dimensional Holdings Inc. - DFA Securities LLC

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			• Dimensional Investment LLC Director (since 2002), Vice President (since 1997) and Secretary (since 2002) of • DFA Australia Limited • Dimensional Fund Advisors Ltd. Vice President and Secretary of • Dimensional Fund Advisors Canada ULC (since 2003) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional Japan Ltd. (since 2012) • Dimensional Advisors Ltd (since 2012) • Dimensional Fund Advisors Pte. Ltd. (since 2012) Director of • Dimensional Funds plc (since 2002) • Dimensional Funds II plc (since 2006) • Director of Dimensional Japan Ltd. (since 2012) • Dimensional Advisors Ltd. (since 2012) • Dimensional Fund Advisors Pte. Ltd. (since 2012) • Dimensional Hong Kong Limited (since 2012) • Dimensional Ireland Limited (since 2019) Formerly, Vice President and Secretary (2010 – 2014) of • Dimensional SmartNest (US) LLC Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of • the DFA Fund Complex Formerly, Vice President of • Dimensional Fund Advisors LP (1997 – 2017) • Dimensional Holdings Inc. (2006 – 2017) • DFA Securities LLC (1997 – 2017) • Dimensional Investment LLC (2009 – 2017)
Selwyn J. Notelovitz 1961	Vice President	Since September 2021	Vice President (since September 2021) of • the DFA Fund Complex • ETF Trust Vice President (since December 2012) and Chief Compliance Officer (since July 2020) of: • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC Chief Compliance Officer (since July 2020) of: • DFA Australia Limited • Dimensional Fund Advisors Ltd. • Dimensional Fund Advisors Canada ULC Formerly, Deputy Chief Compliance Officer (2013-2020) of: • DFA Fund Complex • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC Formerly, Vice President (2013-2020) of: • DFA Fund Complex Formerly, Director (2019-2021) of: • Dimensional Ireland Limited

Name and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years
Carolyn L. O 1974	Vice President and Secretary	Vice President since 2010 and Secretary since 2017	Vice President (since 2010) and Secretary (since 2017) of - the DFA Fund Complex Vice President and Secretary (since 2020) of - ETF Trust Vice President (since 2010) and Assistant Secretary (since 2016) of - Dimensional Fund Advisors LP - Dimensional Holdings Inc. - Dimensional Investment LLC Vice President of - DFA Securities LLC (since 2010) - Dimensional Cayman Commodity Fund I Ltd. (since 2010) - Dimensional Fund Advisors Canada ULC (since 2016)
Randy C. Olson 1980	Chief Compliance Officer	Since August 2020	Chief Compliance Officer (since 2020) - all the DFA Funds - ETF Trust Vice President (since 2016) of - DFA Securities LLC - Dimensional Fund Advisors LP - Dimensional Holdings Inc. - Dimensional Investment LLC Formerly, Vice President – Senior Compliance Officer - Dimensional Investment Advisors LP (January 2020 – August 2020 and July 2014 – March 2017) Formerly, Vice President – Head of Compliance & Operations Asia Ex-Japan - Dimensional Investment Advisors LP (April 2017 – January 2020)
Gerard K. O'Reilly 1976	Co-Chief Executive Officer and Chief Investment Officer	Co-Chief Executive Officer and Chief Investment Officer since 2017	Co-Chief Executive Officer and Chief Investment Officer of - all the DFA Entities (since 2017) - Dimensional Fund Advisors Canada ULC (since 2017) - ETF Trust (since 2020) Director, Chief Investment Officer and Vice President (since 2017) of - DFA Australia Limited Chief Investment Officer (since 2017) and Vice President (since 2016) of - Dimensional Japan Ltd. Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of - Dimensional Cayman Commodity Fund I Ltd. Director of - Dimensional Funds plc (since 2014) - Dimensional Funds II plc (since 2014) - Dimensional Holdings Inc. (since 2017) - Dimensional Ireland Limited (since 2019) Formerly, Co-Chief Investment Officer of - Dimensional Japan Ltd. (2016 – 2017) - DFA Australia Limited (2014 – 2017) Formerly, Executive Vice President (2017) and Co-Chief Investment Officer (2014 – 2017) of - all the DFA Entities Formerly, Vice President (2007 – 2017) of - all the DFA Entities Formerly, Vice President and Co-Chief Investment Officer (2014 – 2017) of - Dimensional Fund Advisors Canada ULC Formerly, Director (2017-2018) of

Name and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years
			• Dimensional Fund Advisors Pte. Ltd.
James J. Taylor 1983	Vice President and Assistant Treasurer	Since March 2020	Vice President and Assistant Treasurer (since 2020) of • the DFA Fund Complex • ETF Trust Vice President (since 2016) • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Formerly, Accounting Manager (2015 – 2016) • Dimensional Fund Advisors LP

¹ Each officer holds office for an indefinite term at the pleasure of the Board of Directors/Trustees and until his or her successor is elected and qualified.

VOTING PROXIES ON FUND PORTFOLIO SECURITIES

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

TAX NOTICE TO SHAREHOLDERS

(Unaudited)

The following information is solely for informational purposes. Each Portfolio is designating the U.S. federal income tax character of the following items with respect to distributions paid or expected to be paid to shareholders related to the fiscal year ended October 31, 2021. All designations are based on financial information available as of the date of this annual report and, accordingly, are subject to change. For each classification below and including “Section 163(j) interest dividends” as defined in Treasury Regulation §1.163(j)-1(b)(35) and “Section 199A dividends” as defined in Treasury Regulation §1.199A-3(d), it is the intent of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder.

For U.S. federal income tax purposes, shareholders generally must report distributions received from a Portfolio on a calendar-year basis, which therefore may include distributions with respect to portions of two fiscal years of the Portfolio. Annual statements needed by shareholders concerning the tax status of distributions received for the calendar year 2021 (e.g., IRS Form 1099-DIV) will be provided in early 2022. Shareholders should refer to these statements in preparing their calendar year 2021 tax returns. Please consult your tax advisor for the proper treatment of this information. Unless otherwise noted, the amounts in the table are expressed as a percentage of the distributions paid with respect to the fiscal year ended October 31, 2021.

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Tax-Exempt Capital	Total Distributions	Qualified Dividends (for Corporate Dividends Deduction) (1)				U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
						Qualified Dividend Income (2)								
Large Cap International Portfolio.....	100%	—	—	—	100%	—	—	87%	—	—	6%	88%	—	—
International Core Equity Portfolio..	100%	—	—	—	100%	—	—	82%	—	—	7%	85%	—	—
Global Small Company Portfolio....	100%	—	—	—	100%	—	—	70%	—	—	5%	26%	—	—
International Small Company Portfolio.....	100%	—	—	—	100%	—	—	53%	—	—	8%	49%	—	—
Japanese Small Company Portfolio.....	100%	—	—	—	100%	—	—	92%	—	—	9%	88%	—	—
Asia Pacific Small Company Portfolio.....	100%	—	—	—	100%	—	—	50%	—	—	1%	75%	—	—
United Kingdom Small Company Portfolio.....	100%	—	—	—	100%	—	—	55%	—	—	2%	61%	—	—
Continental Small Company Portfolio.....	100%	—	—	—	100%	—	—	71%	—	—	16%	77%	—	—
DFA International Real Estate Securities Portfolio.....	—	—	—	—	—	—	—	15%	—	—	—	41%	—	—
DFA Global Real Estate Securities Portfolio.....	82%	—	18%	—	100%	—	—	1%	—	—	—	—	—	—
DFA International Small Cap Value Portfolio.....	100%	—	—	—	100%	—	—	74%	—	—	10%	69%	—	—
International Vector Equity Portfolio.....	100%	—	—	—	100%	—	—	78%	—	—	9%	83%	—	—
International High Relative Profitability Portfolio.....	100%	—	—	—	100%	—	—	92%	—	—	7%	86%	—	—
World ex U.S. Value Portfolio.....	100%	—	—	—	100%	—	—	72%	—	—	7%	81%	—	—
World ex U.S. Core Equity Portfolio.....	100%	—	—	—	100%	—	—	74%	—	—	7%	88%	—	—
World Core Equity Portfolio.....	100%	—	—	—	100%	—	—	100%	—	—	5%	51%	—	—
Selectively Hedged Global Equity Portfolio.....	50%	3%	47%	—	100%	—	—	100%	—	—	7%	40%	—	100%
Emerging Markets Portfolio.....	100%	—	—	—	100%	—	—	71%	—	—	9%	95%	—	—

See accompanying Notes to Financial Statements.

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	Qualified Dividends (for Corporate Dividends Received Deduction) (1)		U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
							Dividend Income (2)	Income (2)					
Emerging Markets Small Cap Portfolio.....	100%	—	—	—	—	100%	—	—	—	7%	44%	—	—
Emerging Markets Value Portfolio..	100%	—	—	—	—	100%	—	—	—	11%	88%	—	—
Emerging Markets Core Equity Portfolio.....	100%	—	—	—	—	100%	—	—	—	9%	90%	—	—
Emerging Markets Targeted Value Portfolio.....	90%	10%	—	—	—	100%	—	—	—	14%	51%	—	100%
Dimensional Investment Group Inc.													
DFA International Value Portfolio....	100%	—	—	—	—	100%	—	—	—	6%	82%	—	—
(1) Qualified Dividends represents the amount that qualifies for the corporate dividends-received deduction under Section 243 of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021.													
(2) Qualified Dividend Income represents the amount that qualifies for the reduced capital gain tax rate under Section 1(h)(11) of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021.													
(3) U.S. Government Interest represents the amount of interest that was derived from direct U.S. Government obligations and distributed during the fiscal year. This amount is reflected as a percentage of total estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021. Generally, interest from direct U.S. Government obligations is exempt from state income tax. Please consult your tax advisor for the availability of a state tax exemption based on your individual circumstances.													
(4) Foreign Tax Credit represents the amount of dividends that qualify for the foreign tax credit pass through under Section 853 of the Internal Revenue Code and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).													
(5) Foreign Source Income represents the amount of dividends derived from foreign sources and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).													
(6) Qualified Net Interest Income represents the amount of interest income available as interest-related dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(1) of the Internal Revenue Code. The information is reflected as a percentage estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021.													
(7) Qualified Short-Term Capital Gain represents the amount available as short-term capital gain dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(2) of the Internal Revenue Code. The information is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021.													

See accompanying Notes to Financial Statements.

