

Annual Report

Year Ended: October 31, 2021

DFA INVESTMENT DIMENSIONS GROUP INC.

U.S. Social Core Equity 2 Portfolio

U.S. Sustainability Core 1 Portfolio

U.S. Sustainability Targeted Value Portfolio

International Sustainability Core 1 Portfolio

International Social Core Equity Portfolio

Emerging Markets Sustainability Core 1 Portfolio

Emerging Markets Social Core Equity Portfolio

Global Social Core Equity Portfolio

DFA Social Fixed Income Portfolio

DFA Global Sustainability Fixed Income Portfolio



December 2021

Dear Shareholder,

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

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

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

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

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

Sincerely,

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

David P. Butler
CO-CHIEF EXECUTIVE OFFICER

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

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

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DFA INVESTMENT DIMENSIONS GROUP INC.

ANNUAL REPORT

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

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DFA INVESTMENT DIMENSIONS GROUP INC.
DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

Summary Schedules of Portfolio Holdings/Schedules of Investments

Investment Abbreviations

ADR	American Depositary Receipt
SA	Special Assessment
GDR	Global Depositary Receipt
USD	United States Dollar
AUD	Australian Dollars
CAD	Canadian Dollars
EUR	Euro
GBP	British Pounds
JPY	Japanese Yen
NOK	Norwegian Krone
NZD	New Zealand Dollars
SGD	Singapore Dollars

Investment Footnotes

†	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.
*	Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
»	Securities that have been fair value factored. See Note B to Financial Statements.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund’s Liquidity Guidelines. The liquidity determination is unaudited.
^	Denominated in USD, unless otherwise noted.

Financial Highlights

(A)	Computed using average shares outstanding.
(B)	Non-Annualized
(C)	Annualized
(D)	Because of commencement of operations and related preliminary transaction costs, these ratios are not necessarily indicative of future ratios.
(E)	Represents the combined ratios for the respective Portfolio and its respective pro-rata share of its Underlying Funds.

CONTINUED

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.

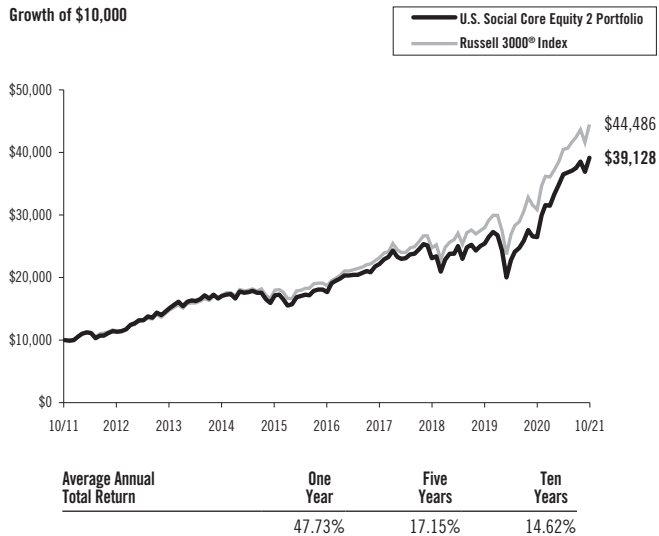
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

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

October 31, 2011-October 31, 2021

Growth of \$10,000



Past performance is not predictive of future performance.

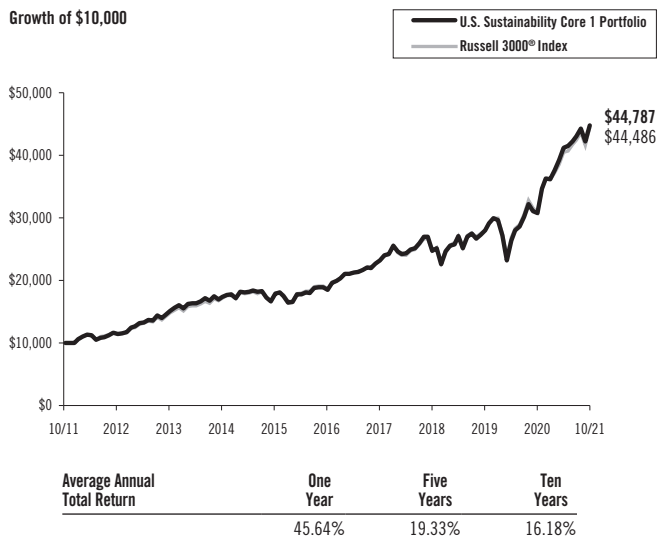
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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

U.S. Sustainability Core 1 Portfolio vs. Russell 3000® Index

October 31, 2011-October 31, 2021

Growth of \$10,000



Past performance is not predictive of future performance.

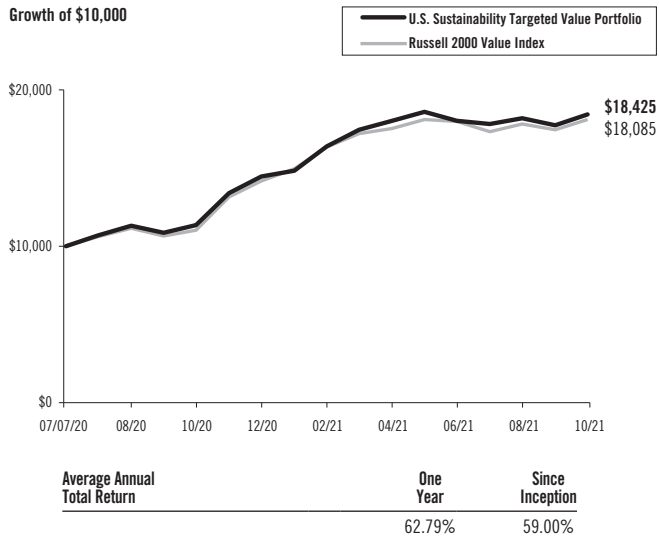
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

U.S. Sustainability Targeted Value Portfolio vs. Russell 2000 Value Index July 7, 2020-October 31, 2021

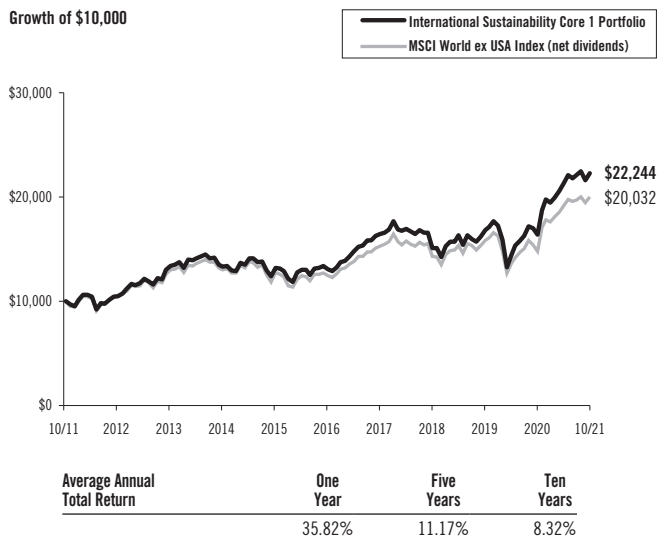


Past performance is not predictive of future performance.

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

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International Sustainability Core 1 Portfolio vs. MSCI World ex USA Index (net dividends) October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

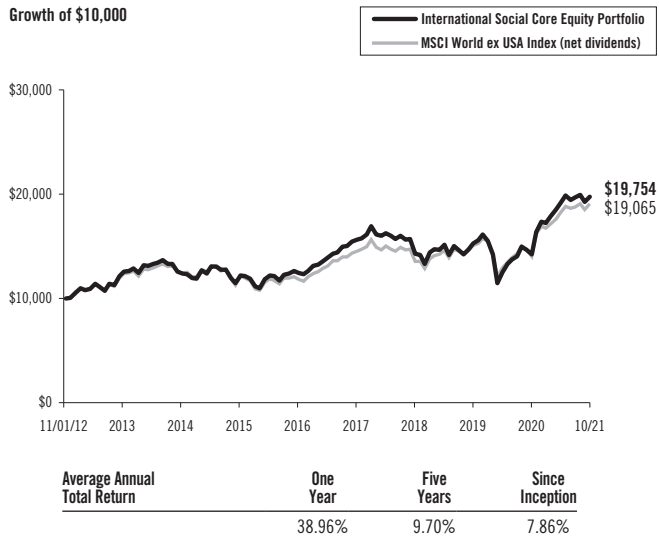
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

**PERFORMANCE CHARTS
(Unaudited)**

**International Social Core Equity Portfolio vs.
MSCI World ex USA Index (net dividends)**
November 1, 2012-October 31, 2021

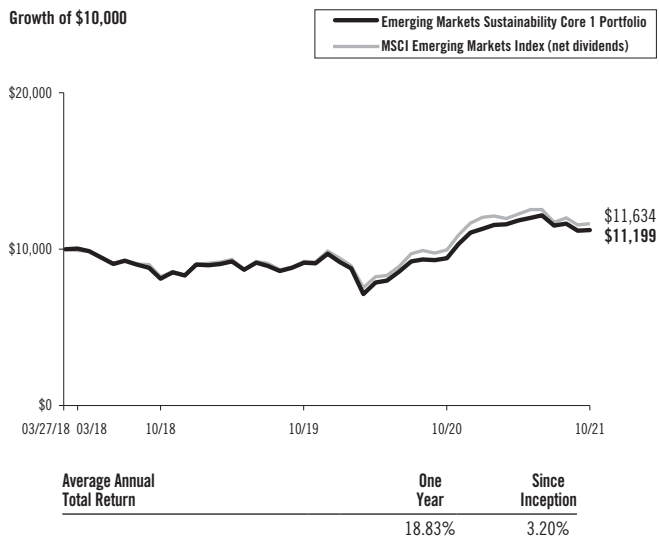


Past performance is not predictive of future performance.

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 Sustainability Core 1 Portfolio vs.
MSCI Emerging Markets Index (net dividends)**
March 27, 2018-October 31, 2021



Past performance is not predictive of future performance.

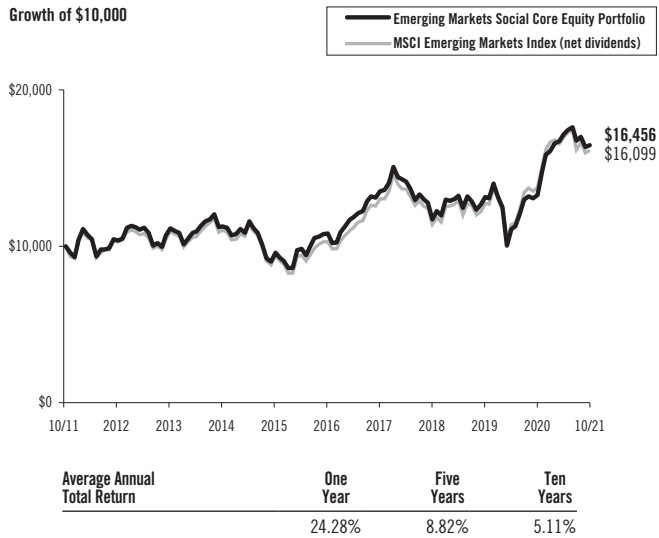
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

Emerging Markets Social Core Equity Portfolio vs. MSCI Emerging Markets Index (net dividends) October 31, 2011-October 31, 2021

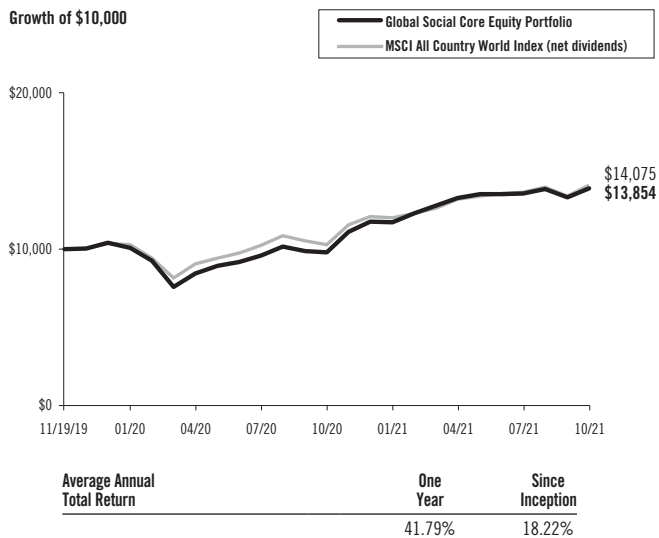


Past performance is not predictive of future performance.

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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Global Social Core Equity Portfolio vs. MSCI All Country World Index (net dividends) November 19, 2019-October 31, 2021



Past performance is not predictive of future performance.

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

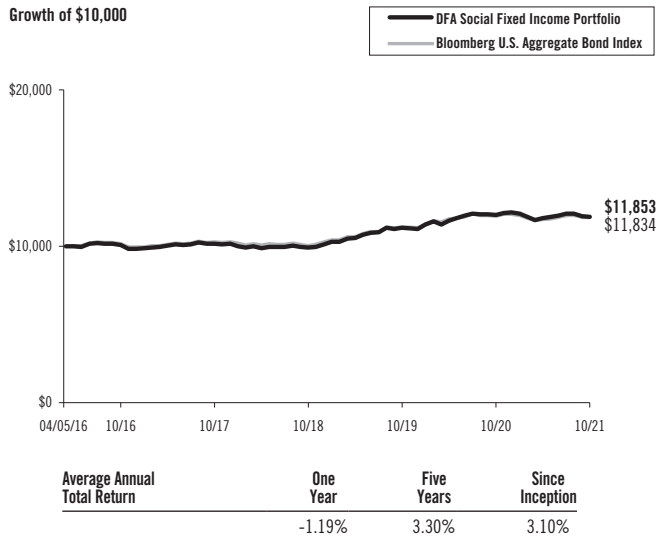
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

DFA Social Fixed Income Portfolio vs. Bloomberg U.S. Aggregate Bond Index April 5, 2016-October 31, 2021

Growth of \$10,000



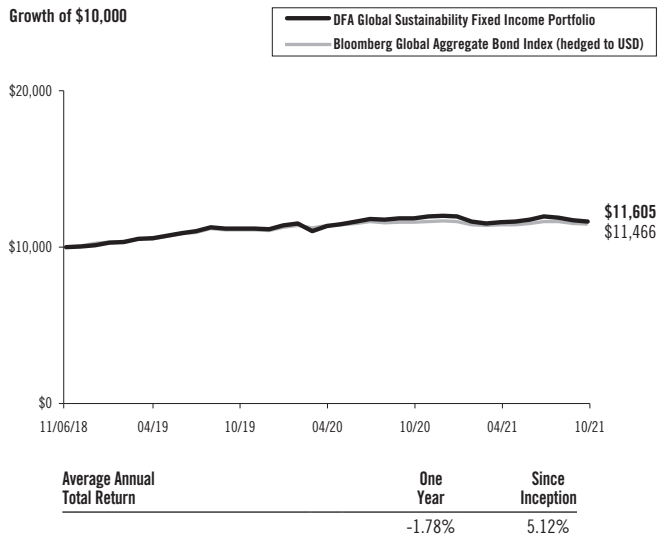
Past performance is not predictive of future performance.

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

Bloomberg data provided by Bloomberg Finance L.P.

DFA Global Sustainability Fixed Income Portfolio vs. Bloomberg Global Aggregate Bond Index (hedged to USD) November 6, 2018-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.

Bloomberg data provided by Bloomberg Finance L.P.

MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review

12 Months Ended October 31, 2021

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

Total Return for 12 Months Ended October 31, 2021

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

Total Return for 12 Months Ended October 31, 2021

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

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

U.S. Social Core Equity 2 Portfolio

The U.S. Social Core Equity 2 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the market. The Portfolio excludes from purchase companies and industries that do not pass the Portfolio's social issue screens. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 2,310 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 47.73% for the Portfolio and 43.90% for the Russell 3000® Index, the Portfolio's benchmark. The Portfolio's emphasis on small-cap stocks contributed positively to performance relative to the benchmark, as small-caps outperformed large-caps for the period. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's emphasis on value stocks also contributed positively to relative performance. Additionally, the Portfolio's exclusions of certain health care securities, due to the Portfolio's social screens, contributed positively to relative performance, as these stocks generally underperformed.

U.S. Sustainability Core 1 Portfolio

The U.S. Sustainability Core Equity 1 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the market. The Portfolio further adjusts the weights of all eligible companies based on environmental and social sustainability considerations, emphasizing companies with higher sustainability scores and excluding or deemphasizing companies with lower sustainability scores. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 2,130 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 45.64% for the Portfolio and 43.90% for the Russell 3000® Index, the Portfolio's benchmark. The Portfolio's emphasis on small-cap stocks contributed positively to performance relative to the benchmark, as small-caps outperformed large-caps for the period. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's emphasis on value stocks also contributed positively to relative performance.

U.S. Sustainability Targeted Value Portfolio

The U.S. Sustainability Targeted Value Portfolio invests in a broadly diversified group of U.S. small- and mid-cap value stocks with higher profitability. The Portfolio further adjusts the weights of companies based on environmental and social sustainability considerations, excluding companies with lower sustainability scores. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 1,130 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 62.79% for the Portfolio and 64.30% for the Russell 2000® Value Index, the Portfolio's benchmark. While the Portfolio's greater emphasis on low relative price (value) stocks contributed positively to relative performance, the Portfolio's lesser allocation to the energy sector, due to the Portfolio's sustainability screens, detracted from relative performance, as the energy sector was the best performing sector for the period. The Portfolio's exclusion of highly regulated utilities also contributed positively to relative performance, as utilities 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 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.

International Sustainability Core 1 Portfolio

The International Sustainability Core 1 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 further adjusts the weights of companies based on environmental and social sustainability considerations, emphasizing companies with higher sustainability scores and excluding or deemphasizing companies with lower sustainability scores. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 4,260 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 35.82% 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. Conversely, the Portfolio's general exclusion of high emissions securities, due to the Portfolio's sustainability screens, detracted from relative performance, as these stocks generally outperformed.

International Social Core Equity Portfolio

The International Social 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 Portfolio excludes from purchase companies and industries that do not pass the Portfolio's social issue screens. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 4,570 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 38.96% 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. Additionally, the Portfolio's exclusions of certain health care securities, due to the Portfolio's social screens, contributed positively to relative performance, as these stocks generally underperformed.

Emerging Markets Sustainability Core 1 Portfolio

The Emerging Markets Sustainability Core 1 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 Portfolio further adjusts the weights of companies based on environmental and social sustainability considerations, emphasizing companies with higher sustainability scores and excluding or deemphasizing companies with lower sustainability scores. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 4,900 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 18.83% 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. Conversely, the Portfolio's exclusion of certain high emissions securities, due to the Portfolio's sustainability screens, detracted from relative performance, as these stocks generally outperformed.

Emerging Markets Social Core Equity Portfolio

The Emerging Markets Social 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 Portfolio excludes from purchase companies and industries that do not pass the Portfolio's social issue screens. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 5,430 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 24.28% 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. The Portfolio's exclusions of certain health care securities, due to the Portfolio's social screens, also contributed positively to relative performance, as these stocks generally underperformed.

Global Social Core Equity Portfolio

The Global Social Core Equity Portfolio invests in a broadly diversified group of global securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the market. The Portfolio excludes from purchase companies and industries that do not pass the Portfolio's social issue screens. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 12,310 securities in 47 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 41.79% 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, the Portfolio's greater emphasis on value stocks contributed positively to performance relative to the benchmark. The Portfolio's exclusions of certain health care securities, due to the Portfolio's social screens, also contributed positively to relative performance, as these stocks generally underperformed.

Fixed Income Market Review

12 Months Ended October 31, 2021

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

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

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

Source: Bloomberg

Many of Dimensional's fixed income strategies use a variable maturity approach that identifies a maturity range with higher expected returns. When the yield curve is flat or inverted, short-term securities are believed to offer higher expected returns. When the yield curve is upwardly sloped, portfolio maturities may be lengthened to seek the higher expected returns associated with longer

maturities. These higher returns may be achieved by capital appreciation (from holding bonds through an upwardly sloped term structure) as well as by earning higher current yields.

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

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

Some of Dimensional's fixed income strategies use a variable credit approach that varies exposure to lower credit quality securities. When credit spreads are narrow, higher-quality securities are emphasized. When credit spreads are wide, additional credit exposure may be taken in order to position a Portfolio to seek higher expected returns by capturing high expected credit premiums.

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

DFA Social Fixed Income Portfolio

The DFA Social Fixed Income Portfolio is designed to maximize total returns through exposure to a broad portfolio of investment grade debt securities of U.S. and non-U.S. corporate and government issuers using a variable credit approach. The Portfolio emphasizes investment grade obligations rated in the lower half of the investment grade spectrum, except when Dimensional believes the expected credit premium is relatively low. The Portfolio seeks to limit its investment to securities that are consistent with the Portfolio's social issue screens. The Portfolio primarily invests in securities that mature within 20 years and follows a variable maturity strategy within a range of no more than a quarter of a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio increased to 6.69 years as of October 31, 2021, from 5.59 years on October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -1.19% for the Portfolio and -0.48% for the Bloomberg U.S. Aggregate Bond Index, the Portfolio's benchmark. The U.S. yield curve was upwardly sloped, indicating positive expected term premiums for intermediate-term strategies. As

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

DFA Global Sustainability Fixed Income Portfolio

The DFA Global Sustainability Fixed Income Portfolio is designed to maximize total returns through exposure to a broad portfolio of investment grade debt securities of U.S. and non-U.S. corporate and government issuers using a variable credit approach. The Portfolio emphasizes investment grade obligations rated in the lower half of the investment grade spectrum, except when Dimensional believes the expected credit premium is relatively low. The Portfolio seeks to limit its investment to securities that are consistent with the Portfolio's sustainability screens. The Portfolio generally follows a variable maturity strategy within a range of no more than half a year greater than, and no less than one year less than, the weighted average duration of the Portfolio's benchmark. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio increased to 7.80 years as of October 31, 2021, from 7.54 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -1.78% for the Portfolio and -0.83% for the Bloomberg Global Aggregate Bond Index (hedged to USD), the Portfolio's benchmark. Global developed yield curves were generally upwardly sloped, indicating positive expected term premiums for intermediate-term strategies. As such, the Portfolio maintained a duration similar to the benchmark. Realized term premiums were, however, negative during the period. As a result, the Portfolio's underweight to securities in the one- to five -year maturity range and overweight to intermediate-term securities denominated in the Australian dollar, British pound, Canadian dollar, and U.S. dollar detracted from relative performance. Credit spreads narrowed over the period, indicating smaller expected credit premiums. As such, the Portfolio's allocation to single-A, and BBB rated credit securities was decreased. However, the Portfolio was overweight single-A and BBB rated credit securities relative the benchmark. Realized credit premiums were positive for the period. As a result, the Portfolio's overweight to single-A and BBB rated credit securities contributed positively to relative performance.

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

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

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

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

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

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>U.S. Social Core Equity 2 Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,073.10	0.22%	\$1.15
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<u>U.S. Sustainability Core 1 Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,085.30	0.19%	\$1.00
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.25	0.19%	\$0.97

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>U.S. Sustainability Targeted Value Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,023.10	0.40%	\$2.04
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.19	0.40%	\$2.04
<u>International Sustainability Core 1 Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,043.60	0.26%	\$1.34
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.90	0.26%	\$1.33
<u>International Social Core Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,031.10	0.29%	\$1.48
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.74	0.29%	\$1.48
<u>Emerging Markets Sustainability Core 1 Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$ 948.80	0.46%	\$2.26
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.89	0.46%	\$2.35
<u>Emerging Markets Social Core Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$ 960.70	0.45%	\$2.22
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.94	0.45%	\$2.29
<u>Global Social Core Equity Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,045.70	0.34%	\$1.75
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.49	0.34%	\$1.73
<u>DFA Social Fixed Income Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,005.70	0.23%	\$1.16
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<u>DFA Global Sustainability Fixed Income Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,002.50	0.28%	\$1.41
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.79	0.28%	\$1.43

- (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 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).

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.

FUND OF FUNDS

Affiliated Investment Companies

Global Social Core Equity Portfolio.....	100.0%
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DOMESTIC AND INTERNATIONAL EQUITY PORTFOLIOS

U.S. Social Core Equity 2 Portfolio		U.S. Sustainability Core 1 Portfolio		U.S. Sustainability Targeted Value Portfolio	
Communication Services.....	8.0%	Communication Services.....	9.6%	Communication Services.....	3.8%
Consumer Discretionary.....	14.6%	Consumer Discretionary.....	14.2%	Consumer Discretionary.....	16.5%
Consumer Staples.....	5.3%	Consumer Staples.....	5.3%	Consumer Staples.....	4.1%
Energy.....	1.6%	Energy.....	0.9%	Energy.....	2.9%
Financials.....	16.7%	Financials.....	15.9%	Financials.....	28.1%
Health Care.....	6.9%	Health Care.....	13.9%	Health Care.....	6.4%
Industrials.....	13.9%	Industrials.....	12.4%	Industrials.....	19.7%
Information Technology.....	27.0%	Information Technology.....	23.7%	Information Technology.....	9.8%
Materials.....	4.7%	Materials.....	3.1%	Materials.....	6.8%
Real Estate.....	0.4%	Real Estate.....	0.3%	Real Estate.....	1.6%
Utilities.....	0.9%	Utilities.....	0.7%	Utilities.....	0.3%
	100.0%		100.0%		100.0%

DISCLOSURE OF PORTFOLIO HOLDINGS

CONTINUED

International Sustainability Core 1 Portfolio		International Social Core Equity Portfolio		Emerging Markets Sustainability Core 1 Portfolio	
Communication Services.....	6.0%	Communication Services.....	7.0%	Communication Services.....	9.2%
Consumer Discretionary.....	13.7%	Consumer Discretionary.....	14.5%	Consumer Discretionary.....	14.0%
Consumer Staples.....	7.5%	Consumer Staples.....	5.7%	Consumer Staples.....	6.7%
Energy.....	1.4%	Energy.....	1.8%	Energy.....	1.3%
Financials.....	17.5%	Financials.....	19.5%	Financials.....	17.7%
Health Care.....	10.2%	Health Care.....	3.9%	Health Care.....	5.7%
Industrials.....	20.5%	Industrials.....	21.0%	Industrials.....	9.1%
Information Technology.....	10.2%	Information Technology.....	9.5%	Information Technology.....	20.9%
Materials.....	8.2%	Materials.....	11.0%	Materials.....	8.7%
Real Estate.....	2.8%	Real Estate.....	3.0%	Real Estate.....	4.2%
Utilities.....	2.0%	Utilities.....	3.1%	Utilities.....	2.5%
	<u>100.0%</u>		<u>100.0%</u>		<u>100.0%</u>

Emerging Markets Social Core Equity Portfolio	
Communication Services.....	9.6%
Consumer Discretionary.....	13.7%
Consumer Staples.....	5.7%
Energy.....	1.2%
Financials.....	19.7%
Health Care.....	2.8%
Industrials.....	8.4%
Information Technology.....	23.3%
Materials.....	9.1%
Real Estate.....	4.0%
Utilities.....	2.5%
	<u>100.0%</u>

FIXED INCOME PORTFOLIOS

DFA Social Fixed Income Portfolio		DFA Global Sustainability Fixed Income Portfolio	
Basic Materials.....	0.9%	Basic Materials.....	0.2%
Communications.....	6.6%	Communications.....	4.9%
Consumer, Cyclical.....	6.0%	Consumer, Cyclical.....	6.8%
Consumer, Non-cyclical.....	5.1%	Consumer, Non-cyclical.....	10.6%
Energy.....	1.8%	Financial.....	25.8%
Financial.....	20.6%	Foreign Government.....	27.0%
Foreign Government.....	0.1%	Industrial.....	6.9%
Industrial.....	3.2%	Supranational.....	6.6%
Technology.....	6.0%	Technology.....	5.8%
U.S. Government.....	49.0%	U.S. Government.....	5.3%
Utilities.....	0.7%	Utilities.....	0.1%
	<u>100.0%</u>		<u>100.0%</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.7%)			
COMMUNICATION SERVICES — (7.8%)			
* Alphabet, Inc., Class A	7,127	\$ 21,102,477	1.2%
* Alphabet, Inc., Class C	6,872	20,378,297	1.2%
AT&T, Inc.....	266,680	6,736,337	0.4%
Comcast Corp., Class A.....	157,949	8,123,317	0.5%
* Facebook, Inc., Class A	56,045	18,134,481	1.1%
Verizon Communications, Inc.....	218,300	11,567,717	0.7%
* Walt Disney Co.....	31,507	5,326,888	0.3%
Other Securities		47,031,429	2.5%
TOTAL COMMUNICATION SERVICES.....		138,400,943	7.9%
CONSUMER DISCRETIONARY — (14.2%)			
* Amazon.com, Inc.....	16,083	54,238,792	3.1%
Home Depot, Inc.....	36,334	13,506,801	0.8%
NIKE, Inc., Class B.....	53,181	8,896,650	0.5%
Target Corp.....	24,053	6,244,640	0.4%
* Tesla, Inc.....	5,130	5,714,820	0.3%
Other Securities		164,689,108	9.4%
TOTAL CONSUMER DISCRETIONARY.....		253,290,811	14.5%
CONSUMER STAPLES — (5.3%)			
Coca-Cola Co.....	168,543	9,500,769	0.6%
Costco Wholesale Corp.....	18,798	9,239,969	0.5%
PepsiCo, Inc.....	62,829	10,153,166	0.6%
Walmart, Inc.....	68,027	10,164,594	0.6%
Other Securities		54,079,653	3.0%
TOTAL CONSUMER STAPLES.....		93,138,151	5.3%
ENERGY — (1.5%)			
Other Securities		27,076,726	1.5%
FINANCIALS — (16.3%)			
American Express Co.....	34,168	5,937,715	0.4%
Aon PLC, Class A	13,054	4,176,236	0.2%
Bank of America Corp.....	191,203	9,135,679	0.5%
Citigroup, Inc.....	67,420	4,662,767	0.3%
Goldman Sachs Group, Inc.....	12,591	5,204,490	0.3%
JPMorgan Chase & Co.....	111,255	18,901,112	1.1%
Morgan Stanley.....	58,692	6,032,364	0.4%
Wells Fargo & Co.....	123,803	6,333,761	0.4%
Other Securities		230,361,822	13.1%
TOTAL FINANCIALS.....		290,745,946	16.7%
HEALTH CARE — (6.7%)			
Abbott Laboratories.....	41,271	5,319,419	0.3%
CVS Health Corp.....	49,286	4,400,254	0.3%
Other Securities		109,981,370	6.3%
TOTAL HEALTH CARE.....		119,701,043	6.9%
INDUSTRIALS — (13.6%)			
3M Co.....	26,929	4,811,674	0.3%

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
Caterpillar, Inc.....	24,283	\$ 4,953,975	0.3%
CSX Corp.....	119,931	4,337,904	0.3%
Deere & Co.....	14,373	4,920,022	0.3%
Union Pacific Corp.....	28,849	6,964,149	0.4%
United Parcel Service, Inc., Class B.....	30,285	6,464,939	0.4%
Other Securities.....		209,899,081	11.9%
TOTAL INDUSTRIALS.....		242,351,744	13.9%
INFORMATION TECHNOLOGY — (26.4%)			
Accenture PLC, Class A.....	26,919	9,658,268	0.6%
* Adobe, Inc.....	11,481	7,466,783	0.4%
* Advanced Micro Devices, Inc.....	40,619	4,883,622	0.3%
Apple, Inc.....	574,641	86,081,222	4.9%
Applied Materials, Inc.....	39,946	5,458,621	0.3%
Broadcom, Inc.....	18,516	9,844,402	0.6%
Cisco Systems, Inc.....	176,054	9,853,742	0.6%
Intel Corp.....	179,951	8,817,599	0.5%
International Business Machines Corp.....	45,505	5,692,675	0.3%
Mastercard, Inc., Class A.....	32,793	11,002,707	0.6%
Microsoft Corp.....	272,770	90,455,987	5.2%
NVIDIA Corp.....	26,100	6,672,987	0.4%
Oracle Corp.....	53,044	5,089,041	0.3%
QUALCOMM, Inc.....	46,587	6,197,934	0.4%
Texas Instruments, Inc.....	39,303	7,368,526	0.4%
# Visa, Inc., Class A.....	61,541	13,032,538	0.8%
Other Securities.....		182,744,117	10.4%
TOTAL INFORMATION TECHNOLOGY.....		470,320,771	27.0%
MATERIALS — (4.6%)			
Linde PLC.....	14,643	4,674,046	0.3%
Other Securities.....		76,569,376	4.4%
TOTAL MATERIALS.....		81,243,422	4.7%
REAL ESTATE — (0.4%)			
Other Securities.....		7,573,775	0.4%
UTILITIES — (0.9%)			
Other Securities.....		15,107,750	0.9%
TOTAL COMMON STOCKS.....		1,738,951,082	99.7%
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		29,110	0.0%
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		69,766	0.0%

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.0%)			
Other Security.....		\$ 106,132	0.0%
TOTAL PREFERRED STOCKS.....		205,008	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$842,924,191).....		1,739,156,090	
TEMPORARY CASH INVESTMENTS — (0.3%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.025%.....	6,171,460	6,171,460	0.4%
SECURITIES LENDING COLLATERAL — (2.0%)			
@§ The DFA Short Term Investment Fund.....	3,031,727	35,077,077	2.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$884,170,124).....		\$1,780,404,627	102.1%

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 138,399,476	—	\$ 1,467	\$ 138,400,943
Consumer Discretionary.....	253,290,424	—	387	253,290,811
Consumer Staples.....	93,121,817	\$ 16,334	—	93,138,151
Energy.....	27,076,726	—	—	27,076,726
Financials.....	290,745,946	—	—	290,745,946
Health Care.....	119,614,518	—	86,525	119,701,043
Industrials.....	242,351,744	—	—	242,351,744
Information Technology.....	470,320,771	—	—	470,320,771
Materials.....	81,243,422	—	—	81,243,422
Real Estate.....	7,573,775	—	—	7,573,775
Utilities.....	15,107,750	—	—	15,107,750
Preferred Stocks				
Communication Services.....	29,110	—	—	29,110
Consumer Discretionary.....	69,766	—	—	69,766
Industrials.....	106,132	—	—	106,132
Temporary Cash Investments.....	6,171,460	—	—	6,171,460
Securities Lending Collateral.....	—	35,077,077	—	35,077,077
TOTAL.....	\$1,745,222,837	\$35,093,411	\$88,379^	\$1,780,404,627

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

See accompanying Notes to Financial Statements.

U.S. SUSTAINABILITY CORE 1 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.6%)			
COMMUNICATION SERVICES — (9.4%)			
* Alphabet, Inc., Class A	32,807	\$ 97,138,902	1.7%
* Alphabet, Inc., Class C	32,329	95,868,740	1.7%
Comcast Corp., Class A	491,051	25,254,753	0.5%
* Facebook, Inc., Class A	328,037	106,142,932	1.9%
* Netflix, Inc.	71,751	49,530,433	0.9%
Verizon Communications, Inc.	384,921	20,396,964	0.4%
Other Securities		<u>146,222,259</u>	<u>2.5%</u>
TOTAL COMMUNICATION SERVICES		<u>540,554,983</u>	<u>9.6%</u>
CONSUMER DISCRETIONARY — (13.9%)			
* Amazon.com, Inc.	38,043	128,297,354	2.3%
Home Depot, Inc.	155,443	57,784,381	1.0%
Lowe's Cos., Inc.	82,736	19,345,332	0.4%
NIKE, Inc., Class B	311,649	52,135,761	0.9%
Target Corp.	89,907	23,341,655	0.4%
* Tesla, Inc.	41,407	46,127,398	0.8%
Other Securities		<u>472,491,486</u>	<u>8.4%</u>
TOTAL CONSUMER DISCRETIONARY		<u>799,523,367</u>	<u>14.2%</u>
CONSUMER STAPLES — (5.1%)			
Coca-Cola Co.	471,218	26,562,559	0.5%
Costco Wholesale Corp.	67,351	33,105,711	0.6%
PepsiCo, Inc.	115,059	18,593,534	0.3%
Procter & Gamble Co.	283,948	40,601,724	0.7%
Walmart, Inc.	248,026	37,060,045	0.7%
Other Securities		<u>139,017,616</u>	<u>2.4%</u>
TOTAL CONSUMER STAPLES		<u>294,941,189</u>	<u>5.2%</u>
ENERGY — (0.9%)			
Other Securities		<u>52,435,471</u>	<u>0.9%</u>
FINANCIALS — (15.5%)			
Bank of America Corp.	441,396	21,089,901	0.4%
BlackRock, Inc.	21,066	19,874,928	0.4%
Citigroup, Inc.	281,027	19,435,827	0.4%
Goldman Sachs Group, Inc.	82,494	34,098,895	0.6%
JPMorgan Chase & Co.	415,765	70,634,316	1.3%
Morgan Stanley	203,317	20,896,921	0.4%
Other Securities		<u>705,708,422</u>	<u>12.4%</u>
TOTAL FINANCIALS		<u>891,739,210</u>	<u>15.9%</u>
HEALTH CARE — (13.6%)			
AbbVie, Inc.	267,455	30,669,065	0.6%
Amgen, Inc.	86,514	17,905,803	0.3%
Anthem, Inc.	50,809	22,108,520	0.4%
Bristol-Myers Squibb Co.	305,915	17,865,436	0.3%
CVS Health Corp.	249,508	22,276,074	0.4%
Danaher Corp.	57,527	17,935,193	0.3%
Johnson & Johnson	396,883	64,644,303	1.2%
Merck & Co., Inc.	210,029	18,493,053	0.3%

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Thermo Fisher Scientific, Inc.....	46,034	\$ 29,142,744	0.5%
UnitedHealth Group, Inc.....	181,781	83,704,697	1.5%
Other Securities.....		455,087,983	8.1%
TOTAL HEALTH CARE.....		779,832,871	13.9%
INDUSTRIALS — (12.1%)			
Deere & Co.....	55,830	19,111,167	0.4%
Other Securities.....		677,940,211	12.0%
TOTAL INDUSTRIALS.....		697,051,378	12.4%
INFORMATION TECHNOLOGY — (23.1%)			
Accenture PLC, Class A.....	85,343	30,620,215	0.6%
* Adobe, Inc.....	52,437	34,102,927	0.6%
Apple, Inc.....	1,830,900	274,268,820	4.9%
Broadcom, Inc.....	67,854	36,075,936	0.7%
Cisco Systems, Inc.....	503,033	28,154,757	0.5%
Intel Corp.....	453,965	22,244,285	0.4%
International Business Machines Corp.....	179,379	22,440,313	0.4%
Intuit, Inc.....	29,734	18,613,187	0.3%
Mastercard, Inc., Class A.....	123,165	41,324,321	0.7%
Microsoft Corp.....	509,491	168,957,405	3.0%
NVIDIA Corp.....	206,532	52,804,036	1.0%
Oracle Corp.....	254,679	24,433,903	0.4%
* PayPal Holdings, Inc.....	100,548	23,386,459	0.4%
QUALCOMM, Inc.....	173,996	23,148,428	0.4%
# Visa, Inc., Class A.....	215,827	45,705,684	0.8%
Other Securities.....		482,630,327	8.5%
TOTAL INFORMATION TECHNOLOGY.....		1,328,911,003	23.6%
MATERIALS — (3.0%)			
Other Securities.....		171,650,799	3.0%
REAL ESTATE — (0.4%)			
Other Securities.....		19,810,078	0.4%
UTILITIES — (0.6%)			
Other Securities.....		36,845,353	0.7%
TOTAL COMMON STOCKS.....		5,613,295,702	99.8%
PREFERRED STOCKS — (0.0%)			
INDUSTRIALS — (0.0%)			
Other Security.....		149,087	0.0%
TOTAL PREFERRED STOCKS.....		149,087	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$3,315,626,391).....		5,613,444,789	
TEMPORARY CASH INVESTMENTS — (0.5%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	29,149,722	29,149,722	0.5%

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (1.9%)			
@§ The DFA Short Term Investment Fund.....	9,225,239	\$ 106,736,013	1.9%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,451,505,103).....		<u>\$5,749,330,524</u>	<u>102.2%</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 540,554,050	—	\$ 933	\$ 540,554,983
Consumer Discretionary.....	799,523,160	—	207	799,523,367
Consumer Staples.....	294,941,189	—	—	294,941,189
Energy.....	52,435,471	—	—	52,435,471
Financials.....	891,739,210	—	—	891,739,210
Health Care.....	779,764,682	—	68,189	779,832,871
Industrials.....	697,051,378	—	—	697,051,378
Information Technology.....	1,328,911,003	—	—	1,328,911,003
Materials.....	171,650,799	—	—	171,650,799
Real Estate.....	19,810,078	—	—	19,810,078
Utilities.....	36,845,353	—	—	36,845,353
Preferred Stocks				
Industrials.....	149,087	—	—	149,087
Temporary Cash Investments.....	29,149,722	—	—	29,149,722
Securities Lending Collateral.....	—	\$106,736,013	—	106,736,013
TOTAL.....	<u>\$5,642,525,182</u>	<u>\$106,736,013</u>	<u>\$69,329^</u>	<u>\$5,749,330,524</u>

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

See accompanying Notes to Financial Statements.

U.S. SUSTAINABILITY 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 — (96.9%)			
COMMUNICATION SERVICES — (3.7%)			
* Liberty Media Corp.-Liberty Formula One, Class C.....	20,057	\$ 1,119,181	0.4%
Lumen Technologies, Inc.....	89,285	1,058,920	0.4%
Other Securities.....		<u>8,754,450</u>	<u>3.0%</u>
TOTAL COMMUNICATION SERVICES.....		<u>10,932,551</u>	<u>3.8%</u>
CONSUMER DISCRETIONARY — (15.9%)			
* AutoNation, Inc.....	11,331	1,372,411	0.5%
BorgWarner, Inc.....	39,585	1,784,096	0.6%
* Capri Holdings Ltd.....	19,002	1,011,667	0.4%
# Dick's Sporting Goods, Inc.....	8,245	1,024,111	0.4%
Kohl's Corp.....	24,600	1,193,838	0.4%
Lear Corp.....	8,868	1,523,966	0.5%
Macy's, Inc.....	38,710	1,024,654	0.4%
* Mohawk Industries, Inc.....	8,411	1,490,513	0.5%
Newell Brands, Inc.....	53,170	1,217,061	0.4%
Penske Automotive Group, Inc.....	13,166	1,396,254	0.5%
PulteGroup, Inc.....	25,532	1,227,579	0.4%
* PVH Corp.....	11,618	1,270,196	0.5%
Toll Brothers, Inc.....	19,891	1,196,841	0.4%
Other Securities.....		<u>30,123,760</u>	<u>10.5%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>46,856,947</u>	<u>16.4%</u>
CONSUMER STAPLES — (4.0%)			
J M Smucker Co.....	9,849	1,210,048	0.4%
Molson Coors Beverage Co., Class B.....	30,740	1,355,327	0.5%
* Post Holdings, Inc.....	10,598	1,075,485	0.4%
Other Securities.....		<u>8,148,507</u>	<u>2.8%</u>
TOTAL CONSUMER STAPLES.....		<u>11,789,367</u>	<u>4.1%</u>
ENERGY — (2.8%)			
Other Securities.....		<u>8,265,550</u>	<u>2.9%</u>
FINANCIALS — (27.2%)			
* Alleghany Corp.....	1,746	1,137,309	0.4%
* Athene Holding Ltd., Class A.....	23,203	2,018,893	0.7%
Everest Re Group Ltd.....	5,023	1,313,514	0.5%
First Horizon Corp.....	69,664	1,182,198	0.4%
Globe Life, Inc.....	12,172	1,083,551	0.4%
Invesco Ltd.....	55,764	1,416,963	0.5%
Jefferies Financial Group, Inc.....	33,586	1,444,198	0.5%
Lincoln National Corp.....	17,072	1,231,745	0.4%
Santander Consumer USA Holdings, Inc.....	31,135	1,298,329	0.5%
Stifel Financial Corp.....	15,586	1,135,752	0.4%
Zions Bancorp NA.....	19,590	1,233,974	0.4%
Other Securities.....		<u>65,557,932</u>	<u>22.9%</u>
TOTAL FINANCIALS.....		<u>80,054,358</u>	<u>28.0%</u>
HEALTH CARE — (6.2%)			
* Envista Holdings Corp.....	26,824	1,048,818	0.4%
* Jazz Pharmaceuticals PLC.....	8,249	1,097,447	0.4%

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Universal Health Services, Inc., Class B.....	10,556	\$ 1,310,000	0.5%
Other Securities.....		<u>14,780,115</u>	<u>5.1%</u>
TOTAL HEALTH CARE.....		<u>18,236,380</u>	<u>6.4%</u>
INDUSTRIALS — (19.1%)			
AMERCO.....	2,011	1,482,087	0.5%
* Builders FirstSource, Inc.....	25,630	1,493,460	0.5%
* CACI International, Inc., Class A.....	3,531	1,015,657	0.4%
* Colfax Corp.....	23,454	1,210,696	0.4%
Knight-Swift Transportation Holdings, Inc.....	23,046	1,306,478	0.5%
* Sensata Technologies Holding PLC.....	19,470	1,072,797	0.4%
Snap-on, Inc.....	5,830	1,184,831	0.4%
Other Securities.....		<u>47,280,900</u>	<u>16.5%</u>
TOTAL INDUSTRIALS.....		<u>56,046,906</u>	<u>19.6%</u>
INFORMATION TECHNOLOGY — (9.5%)			
Amdocs Ltd.....	13,932	1,084,467	0.4%
* Arrow Electronics, Inc.....	11,793	1,365,040	0.5%
Concentrix Corp.....	6,442	1,144,615	0.4%
* DXC Technology Co.....	40,831	1,329,866	0.5%
* First Solar, Inc.....	16,602	1,985,433	0.7%
Other Securities.....		<u>21,115,617</u>	<u>7.3%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>28,025,038</u>	<u>9.8%</u>
MATERIALS — (6.6%)			
Huntsman Corp.....	37,919	1,235,401	0.4%
Reliance Steel & Aluminum Co.....	9,327	1,363,234	0.5%
Steel Dynamics, Inc.....	22,212	1,467,769	0.5%
Westlake Chemical Corp.....	12,020	1,170,027	0.4%
Other Securities.....		<u>14,010,756</u>	<u>5.0%</u>
TOTAL MATERIALS.....		<u>19,247,187</u>	<u>6.8%</u>
REAL ESTATE — (1.6%)			
* Jones Lang LaSalle, Inc.....	6,696	1,729,108	0.6%
Other Securities.....		<u>2,899,812</u>	<u>1.0%</u>
TOTAL REAL ESTATE.....		<u>4,628,920</u>	<u>1.6%</u>
UTILITIES — (0.3%)			
Other Securities.....		<u>939,131</u>	<u>0.3%</u>
TOTAL COMMON STOCKS (Cost \$221,840,018).....		<u>285,022,335</u>	<u>99.7%</u>
TEMPORARY CASH INVESTMENTS — (2.1%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	6,274,222	<u>6,274,222</u>	<u>2.2%</u>

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (1.0%)			
@§ The DFA Short Term Investment Fund.....	239,118	\$ 2,766,600	1.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$230,880,808).....		<u>\$294,063,157</u>	<u>102.9%</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 10,932,551	—	—	\$ 10,932,551
Consumer Discretionary.....	46,856,462	—	\$ 485	46,856,947
Consumer Staples.....	11,789,367	—	—	11,789,367
Energy.....	8,265,550	—	—	8,265,550
Financials.....	80,054,358	—	—	80,054,358
Health Care.....	18,207,085	—	29,295	18,236,380
Industrials.....	56,046,906	—	—	56,046,906
Information Technology.....	28,025,038	—	—	28,025,038
Materials.....	19,247,187	—	—	19,247,187
Real Estate.....	4,628,920	—	—	4,628,920
Utilities.....	939,131	—	—	939,131
Temporary Cash Investments.....	6,274,222	—	—	6,274,222
Securities Lending Collateral.....	—	\$2,766,600	—	2,766,600
TOTAL.....	<u>\$291,266,777</u>	<u>\$2,766,600</u>	<u>\$29,780^</u>	<u>\$294,063,157</u>

^ 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 SUSTAINABILITY CORE 1 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.6%)			
AUSTRALIA — (4.9%)			
Commonwealth Bank of Australia.....	125,654	\$ 9,959,612	0.3%
Other Securities.....		<u>161,999,616</u>	<u>4.8%</u>
TOTAL AUSTRALIA.....		<u>171,959,228</u>	<u>5.1%</u>
AUSTRIA — (0.3%)			
Other Securities.....		<u>11,827,881</u>	<u>0.3%</u>
BELGIUM — (1.0%)			
Other Securities.....		<u>33,961,788</u>	<u>1.0%</u>
CANADA — (8.4%)			
National Bank of Canada.....	123,980	10,264,214	0.3%
Royal Bank of Canada.....	117,992	12,281,617	0.4%
Royal Bank of Canada.....	87,196	9,069,256	0.3%
Other Securities.....		<u>264,128,629</u>	<u>7.7%</u>
TOTAL CANADA.....		<u>295,743,716</u>	<u>8.7%</u>
CHINA — (0.0%)			
Other Securities.....		<u>123,288</u>	<u>0.0%</u>
DENMARK — (3.0%)			
Novo Nordisk AS, Class B.....	279,098	30,604,452	0.9%
Other Securities.....		<u>73,608,371</u>	<u>2.2%</u>
TOTAL DENMARK.....		<u>104,212,823</u>	<u>3.1%</u>
FINLAND — (1.9%)			
Other Securities.....		<u>66,475,987</u>	<u>2.0%</u>
FRANCE — (9.3%)			
* Airbus SE.....	101,567	13,029,220	0.4%
AXA SA.....	348,035	10,125,377	0.3%
BNP Paribas SA.....	151,420	10,135,632	0.3%
Capgemini SE.....	45,112	10,518,441	0.3%
Hermes International.....	7,013	11,136,046	0.3%
Kering SA.....	13,378	10,040,651	0.3%
L'Oreal SA.....	28,810	13,179,271	0.4%
LVMH Moet Hennessy Louis Vuitton SE.....	55,094	43,200,390	1.3%
Orange SA.....	850,190	9,271,279	0.3%
Sanofi.....	95,270	9,569,310	0.3%
Schneider Electric SE.....	48,655	8,389,001	0.3%
Vinci SA.....	79,721	8,522,987	0.3%
Other Securities.....		<u>168,124,213</u>	<u>4.8%</u>
TOTAL FRANCE.....		<u>325,241,818</u>	<u>9.6%</u>
GERMANY — (6.7%)			
Adidas AG.....	43,904	14,369,832	0.4%
Allianz SE.....	45,799	10,635,002	0.3%
Daimler AG.....	184,475	18,311,434	0.6%
SAP SE.....	93,916	13,600,078	0.4%
Siemens AG.....	72,631	11,808,485	0.4%

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Other Securities.....		\$165,139,125	4.8%
TOTAL GERMANY.....		233,863,956	6.9%
HONG KONG — (1.6%)			
AIA Group Ltd.....	1,698,800	19,038,467	0.6%
Other Securities.....		37,688,095	1.1%
TOTAL HONG KONG.....		56,726,562	1.7%
IRELAND — (0.5%)			
Other Securities.....		18,799,260	0.5%
ISRAEL — (0.7%)			
Other Securities.....		23,509,874	0.7%
ITALY — (2.2%)			
Other Securities.....		77,998,129	2.3%
JAPAN — (20.5%)			
KDDI Corp.....	310,400	9,492,027	0.3%
Nintendo Co. Ltd.....	27,300	12,057,234	0.4%
Recruit Holdings Co. Ltd.....	326,200	21,698,497	0.7%
SoftBank Group Corp.....	273,568	14,810,272	0.5%
Sony Group Corp.....	157,000	18,180,017	0.6%
Takeda Pharmaceutical Co. Ltd.....	292,730	8,215,705	0.3%
Tokyo Electron Ltd.....	21,400	9,973,104	0.3%
Other Securities.....		623,360,414	18.1%
TOTAL JAPAN.....		717,787,270	21.2%
NETHERLANDS — (5.4%)			
*Ω Adyen NV.....	3,567	10,762,742	0.3%
ASML Holding NV.....	6,365	5,174,033	0.2%
ASML Holding NV.....	50,902	41,377,218	1.2%
ING Groep NV.....	709,368	10,760,334	0.3%
Koninklijke Ahold Delhaize NV.....	364,661	11,863,317	0.4%
Wolters Kluwer NV.....	112,162	11,745,428	0.4%
Other Securities.....		98,399,809	2.8%
TOTAL NETHERLANDS.....		190,082,881	5.6%
NEW ZEALAND — (0.4%)			
Other Securities.....		13,857,946	0.4%
NORWAY — (0.9%)			
Other Securities.....		30,844,453	0.9%
PORTUGAL — (0.1%)			
Other Securities.....		5,523,146	0.2%
SINGAPORE — (0.6%)			
Other Securities.....		20,852,501	0.6%
SPAIN — (1.9%)			
Banco Santander SA.....	2,297,271	8,713,740	0.3%

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SPAIN — (Continued)			
Other Securities.....		\$ 56,456,287	1.6%
TOTAL SPAIN.....		65,170,027	1.9%
SWEDEN — (4.7%)			
Volvo AB, Class B.....	348,699	8,131,364	0.3%
Other Securities.....		156,693,172	4.6%
TOTAL SWEDEN.....		164,824,536	4.9%
SWITZERLAND — (7.8%)			
Cie Financiere Richemont SA.....	69,171	8,559,937	0.3%
Givaudan SA.....	2,375	11,190,847	0.3%
Novartis AG, Sponsored ADR.....	166,945	13,816,368	0.4%
Roche Holding AG.....	5,705	2,453,852	0.1%
Roche Holding AG.....	124,582	48,262,315	1.4%
Sika AG.....	34,235	11,598,120	0.4%
Swisscom AG.....	16,582	9,029,302	0.3%
Zurich Insurance Group AG.....	24,094	10,678,956	0.3%
Other Securities.....		157,699,444	4.6%
TOTAL SWITZERLAND.....		273,289,141	8.1%
UNITED KINGDOM — (12.8%)			
AstraZeneca PLC, Sponsored ADR.....	246,088	15,350,969	0.5%
Diageo PLC, Sponsored ADR.....	71,872	14,350,682	0.4%
Experian PLC.....	208,765	9,572,125	0.3%
Ferguson PLC.....	55,833	8,400,796	0.3%
RELX PLC, Sponsored ADR.....	341,583	10,653,967	0.3%
Unilever PLC, Sponsored ADR.....	365,775	19,598,225	0.6%
Other Securities.....		369,422,584	10.8%
TOTAL UNITED KINGDOM.....		447,349,348	13.2%
UNITED STATES — (0.0%)			
Other Securities.....		198,093	0.0%
TOTAL COMMON STOCKS.....		3,350,223,652	98.9%
PREFERRED STOCKS — (0.4%)			
AUSTRALIA — (0.0%)			
Other Security.....		6,148	0.0%
GERMANY — (0.4%)			
Other Securities.....		12,867,996	0.4%
TOTAL PREFERRED STOCKS.....		12,874,144	0.4%
RIGHTS/WARRANTS — (0.0%)			
AUSTRIA — (0.0%)			
Other Securities.....		712	0.0%

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
NEW ZEALAND — (0.0%)			
Other Security.....		\$ 156	0.0%
TOTAL RIGHTS/WARRANTS.....		868	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$2,469,658,082).....		3,363,098,664	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (4.0%)			
@§ The DFA Short Term Investment Fund.....	12,128,983	140,332,333	4.2%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$2,609,976,784).....		\$3,503,430,997	103.5%

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.....	\$ 53,851	\$ 171,905,371	\$ 6	\$ 171,959,228
Austria.....	—	11,827,881	—	11,827,881
Belgium.....	739,129	33,222,659	—	33,961,788
Canada.....	295,484,530	259,186	—	295,743,716
China.....	—	123,288	—	123,288
Denmark.....	1,615,056	102,597,767	—	104,212,823
Finland.....	—	66,475,987	—	66,475,987
France.....	325,171	324,916,393	254	325,241,818
Germany.....	4,299,393	229,564,563	—	233,863,956
Hong Kong.....	20,122	56,695,561	10,879	56,726,562
Ireland.....	—	18,799,260	—	18,799,260
Israel.....	3,161,154	20,348,720	—	23,509,874
Italy.....	7,407,887	70,590,242	—	77,998,129
Japan.....	3,931,975	713,855,295	—	717,787,270
Netherlands.....	50,950,677	139,132,204	—	190,082,881
New Zealand.....	20,102	13,837,844	—	13,857,946
Norway.....	8,411	30,836,042	—	30,844,453
Portugal.....	—	5,523,146	—	5,523,146
Singapore.....	354,587	20,479,175	18,739	20,852,501
Spain.....	1,800,669	63,369,358	—	65,170,027
Sweden.....	576,899	164,247,637	—	164,824,536
Switzerland.....	23,742,828	249,546,313	—	273,289,141
United Kingdom.....	88,884,178	358,465,170	—	447,349,348
United States.....	116,443	81,650	—	198,093
Preferred Stocks				
Australia.....	—	6,148	—	6,148
Germany.....	—	12,867,996	—	12,867,996
Rights/Warrants				
Austria.....	—	712	—	712
New Zealand.....	—	156	—	156
Securities Lending Collateral.....	—	140,332,333	—	140,332,333
TOTAL.....	\$483,493,062	\$3,019,908,057	\$29,878^	\$3,503,430,997

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

[^] 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 SOCIAL 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 — (95.2%)			
AUSTRALIA — (5.8%)			
Australia & New Zealand Banking Group Ltd.....	162,191	\$ 3,451,501	0.2%
Commonwealth Bank of Australia.....	53,729	4,258,679	0.3%
National Australia Bank Ltd.....	196,526	4,272,863	0.3%
Westpac Banking Corp.....	209,006	4,066,238	0.3%
Other Securities.....		80,604,037	4.9%
TOTAL AUSTRALIA.....		96,653,318	6.0%
AUSTRIA — (0.6%)			
Other Securities.....		10,794,389	0.7%
BELGIUM — (1.1%)			
Other Securities.....		18,023,584	1.1%
CANADA — (10.2%)			
Bank of Montreal.....	52,313	5,676,484	0.4%
Bank of Nova Scotia.....	54,096	3,546,534	0.2%
Canadian Imperial Bank of Commerce.....	28,626	3,473,470	0.2%
National Bank of Canada.....	39,759	3,291,619	0.2%
Royal Bank of Canada.....	38,519	4,009,387	0.3%
Royal Bank of Canada.....	88,652	9,220,695	0.6%
Toronto-Dominion Bank.....	53,477	3,877,617	0.3%
Other Securities.....		136,286,833	8.4%
TOTAL CANADA.....		169,382,639	10.6%
CHINA — (0.0%)			
Other Securities.....		107,556	0.0%
DENMARK — (1.6%)			
Pandora AS.....	23,601	3,302,619	0.2%
Other Securities.....		23,540,234	1.5%
TOTAL DENMARK.....		26,842,853	1.7%
FINLAND — (2.0%)			
Other Securities.....		32,484,823	2.0%
FRANCE — (7.9%)			
Air Liquide SA.....	32,625	5,446,994	0.3%
BNP Paribas SA.....	58,943	3,945,480	0.3%
Capgemini SE.....	13,980	3,259,616	0.2%
Cie de Saint-Gobain.....	72,114	4,976,770	0.3%
Cie Generale des Etablissements Michelin SCA.....	29,917	4,703,474	0.3%
LVMH Moet Hennessy Louis Vuitton SE.....	13,701	10,743,249	0.7%
Orange SA.....	504,080	5,496,967	0.4%
Vinci SA.....	40,824	4,364,502	0.3%
Other Securities.....		88,100,635	5.4%
TOTAL FRANCE.....		131,037,687	8.2%
GERMANY — (6.6%)			
Allianz SE.....	15,781	3,664,511	0.2%
Bayerische Motoren Werke AG.....	41,425	4,185,416	0.3%

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Daimler AG.....	101,669	\$ 10,091,911	0.6%
Deutsche Post AG.....	56,332	3,487,344	0.2%
Deutsche Telekom AG.....	387,246	7,201,672	0.5%
Other Securities.....		81,608,153	5.1%
TOTAL GERMANY.....		110,239,007	6.9%
HONG KONG — (2.4%)			
AIA Group Ltd.....	678,400	7,602,835	0.5%
Other Securities.....		31,790,823	2.0%
TOTAL HONG KONG.....		39,393,658	2.5%
IRELAND — (1.0%)			
CRH PLC, Sponsored ADR.....	116,775	5,598,194	0.4%
Kingspan Group PLC.....	30,178	3,474,241	0.2%
Other Securities.....		7,448,642	0.4%
TOTAL IRELAND.....		16,521,077	1.0%
ISRAEL — (1.0%)			
Other Securities.....		15,979,432	1.0%
ITALY — (2.8%)			
Enel SpA.....	438,811	3,673,630	0.2%
Other Securities.....		42,744,834	2.7%
TOTAL ITALY.....		46,418,464	2.9%
JAPAN — (22.2%)			
KDDI Corp.....	189,600	5,797,965	0.4%
Recruit Holdings Co. Ltd.....	51,000	3,392,469	0.2%
SoftBank Group Corp.....	142,000	7,687,505	0.5%
Sony Group Corp.....	67,900	7,862,568	0.5%
Other Securities.....		343,039,086	21.4%
TOTAL JAPAN.....		367,779,593	23.0%
NETHERLANDS — (4.3%)			
ASML Holding NV.....	2,461	2,000,546	0.1%
ASML Holding NV.....	17,689	14,378,945	0.9%
Koninklijke Ahold Delhaize NV.....	136,914	4,454,139	0.3%
Stellantis NV.....	222,195	4,436,557	0.3%
Wolters Kluwer NV.....	48,340	5,062,089	0.3%
Other Securities.....		41,855,824	2.6%
TOTAL NETHERLANDS.....		72,188,100	4.5%
NEW ZEALAND — (0.5%)			
Other Securities.....		8,558,037	0.5%
NORWAY — (0.8%)			
Other Securities.....		12,671,277	0.8%
PORTUGAL — (0.2%)			
Other Securities.....		4,058,163	0.2%

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SINGAPORE — (0.9%)			
Other Securities.....		\$ 14,364,963	0.9%
SPAIN — (2.4%)			
# Banco Santander SA.....	941,487	3,571,138	0.2%
Iberdrola SA.....	467,238	5,522,369	0.4%
Telefonica SA.....	907,402	3,941,444	0.3%
Other Securities.....		27,438,480	1.6%
TOTAL SPAIN.....		40,473,431	2.5%
SWEDEN — (4.1%)			
Volvo AB, Class B.....	164,207	3,829,168	0.3%
Other Securities.....		63,899,440	3.9%
TOTAL SWEDEN.....		67,728,608	4.2%
SWITZERLAND — (5.5%)			
Alcon, Inc.....	40,118	3,344,236	0.2%
Julius Baer Group Ltd.....	46,989	3,398,812	0.2%
Other Securities.....		83,807,171	5.3%
TOTAL SWITZERLAND.....		90,550,219	5.7%
UNITED KINGDOM — (11.3%)			
* Ashtead Group PLC.....	49,049	4,110,803	0.3%
BT Group PLC.....	1,718,045	3,263,992	0.2%
HSBC Holdings PLC, Sponsored ADR.....	160,754	4,833,873	0.3%
Rio Tinto PLC, Sponsored ADR.....	64,997	4,112,360	0.3%
Unilever PLC, Sponsored ADR.....	116,114	6,221,388	0.4%
Vodafone Group PLC.....	3,029,560	4,465,120	0.3%
Other Securities.....		159,901,417	9.9%
TOTAL UNITED KINGDOM.....		186,908,953	11.7%
UNITED STATES — (0.0%)			
Other Securities.....		301,564	0.0%
TOTAL COMMON STOCKS.....		1,579,461,395	98.6%
PREFERRED STOCKS — (0.6%)			
GERMANY — (0.6%)			
Volkswagen AG.....	20,402	4,578,850	0.3%
Other Securities.....		4,807,545	0.3%
TOTAL GERMANY.....		9,386,395	0.6%
RIGHTS/WARRANTS — (0.0%)			
AUSTRIA — (0.0%)			
Other Securities.....		550	0.0%
CANADA — (0.0%)			
Other Security.....		38,324	0.0%
HONG KONG — (0.0%)			
Other Security.....		41	0.0%

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
NEW ZEALAND — (0.0%)			
Other Security.....		\$ 2,246	0.0%
PORTUGAL — (0.0%)			
Other Security.....		527	0.0%
TOTAL RIGHTS/WARRANTS.....		41,688	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$1,217,633,472).....		1,588,889,478	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (4.2%)			
@§ The DFA Short Term Investment Fund.....	6,064,913	70,171,042	4.4%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$1,287,796,761).....		\$1,659,060,520	103.6%

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.....	—	\$ 96,653,285	\$ 33	\$ 96,653,318
Austria.....	—	10,794,389	—	10,794,389
Belgium.....	\$ 281,427	17,742,157	—	18,023,584
Canada.....	169,038,790	343,849	—	169,382,639
China.....	—	107,556	—	107,556
Denmark.....	—	26,842,853	—	26,842,853
Finland.....	508,263	31,976,560	—	32,484,823
France.....	—	131,036,422	1,265	131,037,687
Germany.....	3,015,862	107,223,145	—	110,239,007
Hong Kong.....	—	39,371,869	21,789	39,393,658
Ireland.....	5,598,194	10,922,883	—	16,521,077
Israel.....	718,573	15,260,859	—	15,979,432
Italy.....	814,901	45,603,563	—	46,418,464
Japan.....	692,715	367,086,878	—	367,779,593
Netherlands.....	16,105,722	56,082,378	—	72,188,100
New Zealand.....	—	8,558,037	—	8,558,037
Norway.....	—	12,671,277	—	12,671,277
Portugal.....	—	4,058,163	—	4,058,163
Singapore.....	218,364	14,119,368	27,231	14,364,963
Spain.....	26,638	40,446,793	—	40,473,431
Sweden.....	80,246	67,648,362	—	67,728,608
Switzerland.....	7,740,543	82,809,676	—	90,550,219
United Kingdom.....	23,389,075	163,519,878	—	186,908,953
United States.....	254,554	47,010	—	301,564
Preferred Stocks				
Germany.....	—	9,386,395	—	9,386,395
Rights/Warrants				
Austria.....	—	550	—	550
Canada.....	—	38,324	—	38,324
Hong Kong.....	—	41	—	41

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
New Zealand.....	—	\$ 2,246	—	\$ 2,246
Portugal.....	—	527	—	527
Securities Lending Collateral.....	—	70,171,042	—	70,171,042
TOTAL.....	\$228,483,867	\$1,430,526,335	\$50,318^	\$1,659,060,520

^ 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 SUSTAINABILITY CORE 1 PORTFOLIO
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 — (3.0%)			
Other Securities.....		\$ 29,353,160	3.0%
CHILE — (0.4%)			
Other Securities.....		3,542,258	0.4%
CHINA — (33.9%)			
* Alibaba Group Holding Ltd.....	388,700	7,992,705	0.9%
* Alibaba Group Holding Ltd., Sponsored ADR.....	79,804	13,162,872	1.4%
* Baidu, Inc., Sponsored ADR.....	18,233	2,958,122	0.3%
Bank of China Ltd., Class H.....	12,369,000	4,377,408	0.5%
China Construction Bank Corp., Class H.....	12,750,000	8,677,404	0.9%
China Gas Holdings Ltd.....	908,800	2,268,383	0.3%
China Merchants Bank Co. Ltd., Class H.....	423,500	3,548,989	0.4%
China Overseas Land & Investment Ltd.....	1,060,500	2,338,992	0.3%
China Resources Land Ltd.....	750,000	2,914,101	0.3%
Country Garden Holdings Co. Ltd.....	2,568,029	2,416,533	0.3%
CSPC Pharmaceutical Group Ltd.....	2,621,200	2,735,221	0.3%
ENN Energy Holdings Ltd.....	215,900	3,719,628	0.4%
Geely Automobile Holdings Ltd.....	1,121,000	3,890,587	0.4%
# Industrial & Commercial Bank of China Ltd., Class H....	10,547,000	5,781,465	0.6%
* JD.com, Inc., ADR.....	32,484	2,542,848	0.3%
Kweichow Moutai Co. Ltd., Class A.....	8,600	2,454,085	0.3%
# Lenovo Group Ltd.....	3,236,000	3,514,192	0.4%
Li Ning Co. Ltd.....	614,000	6,775,525	0.7%
*Ω Meituan, Class B.....	204,100	6,945,239	0.7%
NetEase, Inc., ADR.....	35,089	3,424,336	0.4%
PICC Property & Casualty Co. Ltd., Class H.....	2,717,000	2,529,379	0.3%
Ping An Insurance Group Co. of China Ltd., Class H....	936,000	6,704,315	0.7%
Sino Biopharmaceutical Ltd.....	3,014,000	2,222,476	0.3%
Sunny Optical Technology Group Co. Ltd.....	123,500	3,313,930	0.4%
Tencent Holdings Ltd.....	603,300	36,698,614	3.8%
* Trip.com Group Ltd., ADR.....	88,312	2,522,191	0.3%
*Ω Xiaomi Corp., Class B.....	1,292,800	3,533,939	0.4%
Other Securities.....		182,308,951	18.2%
TOTAL CHINA.....		332,272,430	34.5%
COLOMBIA — (0.1%)			
Other Securities.....		1,074,200	0.1%
CZECH REPUBLIC — (0.0%)			
Other Securities.....		451,351	0.0%
EGYPT — (0.0%)			
Other Security.....		314,639	0.0%
GREECE — (0.3%)			
Other Securities.....		2,681,785	0.3%
HONG KONG — (0.1%)			
Other Securities.....		1,158,012	0.1%

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HUNGARY — (0.2%)			
Other Securities.....		\$ 1,745,693	0.2%
INDIA — (13.3%)			
Asian Paints Ltd.....	65,089	2,704,378	0.3%
HCL Technologies Ltd.....	156,763	2,403,003	0.3%
Housing Development Finance Corp. Ltd.....	85,276	3,247,632	0.4%
ICICI Bank Ltd., Sponsored ADR.....	149,823	3,168,756	0.3%
Infosys Ltd.....	245,998	5,515,871	0.6%
Infosys Ltd., Sponsored ADR.....	263,821	5,877,932	0.6%
Tata Consultancy Services Ltd.....	101,221	4,609,412	0.5%
* Tata Motors Ltd.....	438,199	2,823,310	0.3%
Tech Mahindra Ltd.....	133,678	2,649,882	0.3%
Other Securities.....		97,452,766	9.9%
TOTAL INDIA.....		130,452,942	13.5%
INDONESIA — (1.1%)			
Other Securities.....		10,412,162	1.1%
MALAYSIA — (1.2%)			
Other Securities.....		12,162,348	1.3%
MEXICO — (1.5%)			
Other Securities.....		15,053,918	1.6%
NETHERLANDS — (0.1%)			
Other Security.....		575,458	0.1%
PERU — (0.1%)			
Other Securities.....		610,715	0.1%
PHILIPPINES — (0.5%)			
Other Securities.....		5,013,761	0.5%
POLAND — (0.8%)			
Other Securities.....		7,370,121	0.8%
QATAR — (0.7%)			
Other Securities.....		6,639,099	0.7%
RUSSIA — (0.4%)			
Other Securities.....		3,861,185	0.4%
SAUDI ARABIA — (3.1%)			
Al Rajhi Bank.....	95,840	3,545,448	0.4%
Saudi National Bank.....	157,120	2,758,193	0.3%
Other Securities.....		23,827,275	2.4%
TOTAL SAUDI ARABIA.....		30,130,916	3.1%
SOUTH AFRICA — (2.3%)			
Other Securities.....		22,574,942	2.3%
SOUTH KOREA — (15.3%)			
# KB Financial Group, Inc.....	54,665	2,645,998	0.3%
LG Chem Ltd.....	5,239	3,759,270	0.4%

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH KOREA — (Continued)			
LG Electronics, Inc.....	29,914	\$ 3,094,719	0.3%
Samsung Electronics Co. Ltd.....	294,785	17,649,696	1.9%
Samsung Electronics Co. Ltd., GDR.....	2,910	4,357,251	0.5%
Samsung Electronics Co. Ltd., GDR.....	3,225	4,814,925	0.5%
Other Securities.....		<u>113,557,354</u>	<u>11.7%</u>
TOTAL SOUTH KOREA.....		<u>149,879,213</u>	<u>15.6%</u>
TAIWAN — (16.2%)			
# ASE Technology Holding Co. Ltd.....	630,000	2,253,520	0.3%
Hon Hai Precision Industry Co. Ltd.....	974,600	3,762,285	0.4%
MediaTek, Inc.....	101,000	3,324,181	0.4%
Taiwan Semiconductor Manufacturing Co. Ltd.....	783,000	16,615,487	1.7%
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	100,238	11,397,061	1.2%
Uni-President Enterprises Corp.....	1,451,000	3,480,836	0.4%
Other Securities.....		<u>117,660,190</u>	<u>12.0%</u>
TOTAL TAIWAN.....		<u>158,493,560</u>	<u>16.4%</u>
THAILAND — (2.0%)			
Other Securities.....		<u>19,649,266</u>	<u>2.0%</u>
TURKEY — (0.4%)			
Other Securities.....		<u>4,089,558</u>	<u>0.4%</u>
UNITED ARAB EMIRATES — (0.8%)			
Other Securities.....		<u>7,913,853</u>	<u>0.8%</u>
UNITED KINGDOM — (0.0%)			
Other Security.....		<u>137,919</u>	<u>0.0%</u>
UNITED STATES — (0.0%)			
Other Security.....		<u>86,976</u>	<u>0.0%</u>
TOTAL COMMON STOCKS.....		<u>957,701,440</u>	<u>99.3%</u>
PREFERRED STOCKS — (0.7%)			
BRAZIL — (0.6%)			
Other Securities.....		<u>6,011,238</u>	<u>0.6%</u>
CHILE — (0.1%)			
Other Securities.....		<u>361,950</u>	<u>0.1%</u>
COLOMBIA — (0.0%)			
Other Securities.....		<u>239,227</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Security.....		<u>2,896</u>	<u>0.0%</u>
SOUTH KOREA — (0.0%)			
Other Security.....		<u>32,216</u>	<u>0.0%</u>

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
THAILAND — (0.0%)			
Other Security.....		\$ 63,786	0.0%
TOTAL PREFERRED STOCKS.....		6,711,313	0.7%
RIGHTS/WARRANTS — (0.0%)			
INDIA — (0.0%)			
Other Security.....		1,552	0.0%
SOUTH KOREA — (0.0%)			
Other Security.....		1,301	0.0%
TAIWAN — (0.0%)			
Other Securities.....		1,634	0.0%
THAILAND — (0.0%)			
Other Securities.....		10,677	0.0%
TOTAL RIGHTS/WARRANTS.....		15,164	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$817,573,505).....		964,427,917	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.5%)			
@§ The DFA Short Term Investment Fund.....	1,230,617	14,238,240	1.5%
TOTAL INVESTMENTS—(100.0%) (Cost \$831,810,655).....		\$978,666,157	101.5%

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.....	\$ 29,353,160	—	—	\$ 29,353,160
Chile.....	996,466	\$ 2,545,792	—	3,542,258
China.....	42,712,789	288,313,911	\$ 1,245,730	332,272,430
Colombia.....	1,074,200	—	—	1,074,200
Czech Republic.....	—	451,351	—	451,351
Egypt.....	314,639	—	—	314,639
Greece.....	—	2,681,785	—	2,681,785
Hong Kong.....	—	1,158,012	—	1,158,012
Hungary.....	—	1,745,693	—	1,745,693
India.....	9,504,717	120,948,225	—	130,452,942
Indonesia.....	297,024	10,094,088	21,050	10,412,162
Malaysia.....	—	12,162,348	—	12,162,348
Mexico.....	14,997,130	56,788	—	15,053,918
Netherlands.....	—	575,458	—	575,458
Peru.....	610,715	—	—	610,715
Philippines.....	—	5,013,761	—	5,013,761
Poland.....	—	7,370,121	—	7,370,121
Qatar.....	—	6,639,099	—	6,639,099

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Russia.....	\$ 2,758,213	\$ 1,102,972	—	\$ 3,861,185
Saudi Arabia.....	63,046	30,067,870	—	30,130,916
South Africa.....	2,910,234	19,664,708	—	22,574,942
South Korea.....	5,001,303	144,860,679	\$ 17,231	149,879,213
Taiwan.....	11,585,574	146,899,743	8,243	158,493,560
Thailand.....	19,649,266	—	—	19,649,266
Turkey.....	—	4,089,558	—	4,089,558
United Arab Emirates.....	—	7,913,853	—	7,913,853
United Kingdom.....	—	137,919	—	137,919
United States.....	86,976	—	—	86,976
Preferred Stocks				
Brazil.....	6,011,238	—	—	6,011,238
Chile.....	—	361,950	—	361,950
Colombia.....	239,227	—	—	239,227
Philippines.....	—	2,896	—	2,896
South Korea.....	—	32,216	—	32,216
Thailand.....	63,786	—	—	63,786
Rights/Warrants				
India.....	—	1,552	—	1,552
South Korea.....	—	1,301	—	1,301
Taiwan.....	—	1,634	—	1,634
Thailand.....	—	10,677	—	10,677
Securities Lending Collateral.....	—	14,238,240	—	14,238,240
TOTAL.....	\$148,229,703	\$829,144,200	\$1,292,254[^]	\$978,666,157

[^] 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 SOCIAL 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 — (97.8%)			
BRAZIL — (2.5%)			
Other Securities.....		\$ 43,289,110	2.5%
CHILE — (0.4%)			
Other Securities.....		6,874,022	0.4%
CHINA — (31.1%)			
* Alibaba Group Holding Ltd.....	664,500	13,663,886	0.8%
* Alibaba Group Holding Ltd., Sponsored ADR.....	175,235	28,903,261	1.7%
ANTA Sports Products Ltd.....	226,000	3,501,581	0.2%
* Baidu, Inc., Sponsored ADR.....	37,349	6,059,502	0.4%
Bank of China Ltd., Class H.....	17,361,356	6,144,211	0.4%
BYD Co. Ltd., Class H.....	117,000	4,474,967	0.3%
China Construction Bank Corp., Class H.....	28,737,990	19,558,521	1.2%
China Mengniu Dairy Co. Ltd.....	605,000	3,849,350	0.2%
China Merchants Bank Co. Ltd., Class H.....	1,095,098	9,177,073	0.6%
China Resources Land Ltd.....	1,024,222	3,979,582	0.3%
CSPC Pharmaceutical Group Ltd.....	3,478,640	3,629,960	0.2%
Geely Automobile Holdings Ltd.....	1,839,000	6,382,506	0.4%
Industrial & Commercial Bank of China Ltd., Class H....	18,448,017	10,112,503	0.6%
Lenovo Group Ltd.....	3,504,000	3,805,232	0.2%
Li Ning Co. Ltd.....	472,000	5,208,547	0.3%
*Ω Meituan, Class B.....	231,300	7,870,818	0.5%
NetEase, Inc., ADR.....	87,693	8,557,960	0.5%
Ping An Insurance Group Co. of China Ltd., Class H....	1,992,500	14,271,738	0.9%
Tencent Holdings Ltd.....	1,072,700	65,252,119	3.8%
*Ω Xiaomi Corp., Class B.....	2,221,000	6,071,225	0.4%
Yum China Holdings, Inc.....	96,273	5,495,263	0.3%
Other Securities.....		307,474,123	17.5%
TOTAL CHINA.....		543,443,928	31.7%
COLOMBIA — (0.1%)			
Other Securities.....		2,634,382	0.2%
CZECH REPUBLIC — (0.1%)			
Other Securities.....		1,012,109	0.1%
EGYPT — (0.1%)			
Other Securities.....		981,058	0.1%
GREECE — (0.3%)			
Other Securities.....		4,616,049	0.3%
HONG KONG — (0.1%)			
Other Securities.....		2,309,466	0.1%
HUNGARY — (0.2%)			
Other Securities.....		4,104,880	0.2%
INDIA — (11.9%)			
* Bharti Airtel Ltd.....	437,961	4,020,203	0.3%
HCL Technologies Ltd.....	259,558	3,978,734	0.3%
HDFC Bank Ltd.....	485,788	10,323,686	0.6%

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDIA — (Continued)			
Hindustan Unilever Ltd.....	113,845	\$ 3,637,531	0.2%
Housing Development Finance Corp. Ltd.....	157,940	6,014,951	0.4%
ICICI Bank Ltd.....	413,541	4,477,350	0.3%
ICICI Bank Ltd., Sponsored ADR.....	164,684	3,483,077	0.2%
Infosys Ltd.....	576,456	12,925,541	0.8%
Tata Consultancy Services Ltd.....	152,663	6,951,997	0.4%
* Tata Motors Ltd.....	614,870	3,961,599	0.2%
Other Securities.....		<u>148,325,748</u>	<u>8.4%</u>
TOTAL INDIA.....		<u>208,100,417</u>	<u>12.1%</u>
INDONESIA — (1.5%)			
Bank Central Asia Tbk PT.....	9,278,000	4,905,996	0.3%
Other Securities.....		<u>20,524,343</u>	<u>1.2%</u>
TOTAL INDONESIA.....		<u>25,430,339</u>	<u>1.5%</u>
MALAYSIA — (1.5%)			
Other Securities.....		<u>26,591,724</u>	<u>1.5%</u>
MEXICO — (2.0%)			
Other Securities.....		<u>34,751,593</u>	<u>2.0%</u>
NETHERLANDS — (0.1%)			
Other Security.....		<u>1,042,743</u>	<u>0.1%</u>
PERU — (0.1%)			
Other Securities.....		<u>1,536,010</u>	<u>0.1%</u>
PHILIPPINES — (0.8%)			
Other Securities.....		<u>14,006,588</u>	<u>0.8%</u>
POLAND — (1.0%)			
Other Securities.....		<u>17,337,848</u>	<u>1.0%</u>
QATAR — (0.8%)			
Qatar National Bank QPSC.....	750,701	4,229,773	0.3%
Other Securities.....		<u>9,719,965</u>	<u>0.5%</u>
TOTAL QATAR.....		<u>13,949,738</u>	<u>0.8%</u>
RUSSIA — (0.5%)			
Sberbank of Russia PJSC, Sponsored ADR.....	211,733	4,246,308	0.3%
Other Securities.....		<u>4,458,437</u>	<u>0.2%</u>
TOTAL RUSSIA.....		<u>8,704,745</u>	<u>0.5%</u>
SAUDI ARABIA — (2.8%)			
Al Rajhi Bank.....	179,103	6,625,630	0.4%
Saudi National Bank.....	241,173	4,233,718	0.3%
Saudi Telecom Co.....	114,117	3,564,861	0.2%
Other Securities.....		<u>33,865,564</u>	<u>1.9%</u>
TOTAL SAUDI ARABIA.....		<u>48,289,773</u>	<u>2.8%</u>
SOUTH AFRICA — (3.7%)			
* MTN Group Ltd.....	613,297	5,499,513	0.3%

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH AFRICA — (Continued)			
Other Securities.....		\$ 59,345,358	3.5%
TOTAL SOUTH AFRICA.....		64,844,871	3.8%
SOUTH KOREA — (14.8%)			
Kia Corp.....	55,131	4,023,038	0.3%
LG Chem Ltd.....	8,819	6,328,117	0.4%
LG Electronics, Inc.....	38,057	3,937,144	0.3%
Samsung Electronics Co. Ltd.....	772,249	46,236,953	2.7%
Samsung Electronics Co. Ltd., GDR.....	13,276	19,878,648	1.2%
SK Hynix, Inc.....	164,271	14,480,581	0.9%
Other Securities.....		163,812,814	9.3%
TOTAL SOUTH KOREA.....		258,697,295	15.1%
TAIWAN — (18.4%)			
Fubon Financial Holding Co. Ltd.....	1,502,200	3,970,950	0.3%
Hon Hai Precision Industry Co. Ltd.....	1,466,599	5,661,568	0.4%
# MediaTek, Inc.....	221,360	7,285,552	0.4%
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,923,214	40,811,158	2.4%
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	370,400	42,114,480	2.5%
United Microelectronics Corp.....	2,047,081	4,249,687	0.3%
Other Securities.....		217,634,202	12.5%
TOTAL TAIWAN.....		321,727,597	18.8%
THAILAND — (1.9%)			
Other Securities.....		33,905,015	2.0%
TURKEY — (0.5%)			
Other Securities.....		8,367,460	0.5%
UNITED ARAB EMIRATES — (0.6%)			
Other Securities.....		11,418,314	0.7%
UNITED KINGDOM — (0.0%)			
Other Security.....		285,364	0.0%
UNITED STATES — (0.0%)			
Other Security.....		339,256	0.0%
TOTAL COMMON STOCKS.....		1,708,591,694	99.7%
PREFERRED STOCKS — (0.5%)			
BRAZIL — (0.5%)			
Other Securities.....		8,867,427	0.5%
CHILE — (0.0%)			
Other Securities.....		265,578	0.0%
COLOMBIA — (0.0%)			
Other Securities.....		388,385	0.0%
PHILIPPINES — (0.0%)			
Other Security.....		65,847	0.0%

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH KOREA — (0.0%)			
Other Security.....		\$ 41,867	0.0%
THAILAND — (0.0%)			
Other Security.....		116,364	0.0%
TOTAL PREFERRED STOCKS.....		9,745,468	0.5%
RIGHTS/WARRANTS — (0.0%)			
INDIA — (0.0%)			
Other Securities.....		851	0.0%
INDONESIA — (0.0%)			
Other Security.....		8,863	0.0%
SOUTH KOREA — (0.0%)			
Other Security.....		1,135	0.0%
TAIWAN — (0.0%)			
Other Securities.....		2,861	0.0%
THAILAND — (0.0%)			
Other Securities.....		7,500	0.0%
TOTAL RIGHTS/WARRANTS.....		21,210	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$1,220,337,505).....		1,718,358,372	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.7%)			
@§ The DFA Short Term Investment Fund.....	2,504,998	28,982,826	1.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$1,249,317,265).....		\$1,747,341,198	101.9%

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.....	\$ 43,289,110	—	—	\$ 43,289,110
Chile.....	2,621,308	\$ 4,252,714	—	6,874,022
China.....	77,051,172	464,003,686	\$ 2,389,070	543,443,928
Colombia.....	2,634,382	—	—	2,634,382
Czech Republic.....	—	1,012,109	—	1,012,109
Egypt.....	17,732	963,326	—	981,058
Greece.....	—	4,603,796	12,253	4,616,049
Hong Kong.....	568,239	1,727,394	13,833	2,309,466
Hungary.....	—	4,104,880	—	4,104,880
India.....	6,643,487	201,455,832	1,098	208,100,417
Indonesia.....	1,862,778	23,457,205	110,356	25,430,339
Malaysia.....	—	26,591,724	—	26,591,724

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Mexico.....	\$ 34,161,292	\$ 589,963	\$ 338	\$ 34,751,593
Netherlands.....	—	1,042,743	—	1,042,743
Peru.....	1,534,870	1,140	—	1,536,010
Philippines.....	276,147	13,730,441	—	14,006,588
Poland.....	—	17,337,848	—	17,337,848
Qatar.....	—	13,949,738	—	13,949,738
Russia.....	2,873,203	5,831,542	—	8,704,745
Saudi Arabia.....	69,989	48,219,784	—	48,289,773
South Africa.....	8,091,855	56,753,016	—	64,844,871
South Korea.....	4,081,423	254,556,246	59,626	258,697,295
Taiwan.....	44,328,406	277,375,103	24,088	321,727,597
Thailand.....	33,904,017	—	998	33,905,015
Turkey.....	—	8,367,460	—	8,367,460
United Arab Emirates.....	—	11,413,811	4,503	11,418,314
United Kingdom.....	—	285,364	—	285,364
United States.....	339,256	—	—	339,256
Preferred Stocks				
Brazil.....	8,867,427	—	—	8,867,427
Chile.....	—	265,578	—	265,578
Colombia.....	388,385	—	—	388,385
Philippines.....	—	65,847	—	65,847
South Korea.....	—	41,867	—	41,867
Thailand.....	116,364	—	—	116,364
Rights/Warrants				
India.....	—	851	—	851
Indonesia.....	—	8,863	—	8,863
South Korea.....	—	1,135	—	1,135
Taiwan.....	—	2,861	—	2,861
Thailand.....	—	7,500	—	7,500
Securities Lending Collateral.....	—	28,982,826	—	28,982,826
TOTAL.....	\$273,720,842	\$1,471,004,193	\$2,616,163[^]	\$1,747,341,198

[^] 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 SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Social Core Equity 2 Portfolio of DFA Investment Dimensions Group Inc.....	1,679,760	\$41,523,659
Investment in International Social Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	1,300,990	20,308,454
Investment in Emerging Markets Social Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	523,496	<u>8,417,815</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$54,191,143).....		<u>\$70,249,928</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>\$70,249,928</u>	<u>—</u>	<u>—</u>	<u>\$70,249,928</u>
TOTAL.....	<u>\$70,249,928</u>	<u>—</u>	<u>—</u>	<u>\$70,249,928</u>

See accompanying Notes to Financial Statements.

DFA SOCIAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
October 31, 2021

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (14.4%)			Ahold Finance USA LLC		
Federal Home Loan Bank			6.875%, 05/01/29.....	40	\$ 52,575
2.750%, 12/13/24.....	1,700	\$ 1,800,913	Airbus SE		
3.125%, 09/12/25.....	1,000	1,078,669	Ω 3.150%, 04/10/27.....	200	213,856
5.750%, 06/12/26.....	200	240,727	Albemarle Corp.		
3.000%, 09/11/26.....	1,200	1,301,491	4.150%, 12/01/24.....	200	216,397
3.000%, 03/10/28.....	2,500	2,731,395	Alimentation Couche-Tard, Inc.		
3.250%, 06/09/28.....	3,190	3,547,934	Ω 3.550%, 07/26/27.....	600	649,894
# 3.250%, 11/16/28.....	7,100	7,942,746	Alphabet, Inc.		
2.125%, 09/14/29.....	945	983,051	1.998%, 08/15/26.....	200	206,391
2.125%, 12/14/29.....	1,000	1,041,912	1.100%, 08/15/30.....	8,000	7,502,629
5.500%, 07/15/36.....	1,795	2,614,087	Amazon.com, Inc.		
Federal Home Loan Mortgage Corp.			3.150%, 08/22/27.....	800	866,404
6.750%, 09/15/29.....	2,500	3,452,563	# 1.500%, 06/03/30.....	4,500	4,354,750
6.750%, 03/15/31.....	3,815	5,499,671	2.100%, 05/12/31.....	2,000	2,016,362
6.250%, 07/15/32.....	4,239	6,107,767	4.800%, 12/05/34.....	1,500	1,906,153
Federal National Mortgage Association			Amcor Flexibles North America, Inc.		
2.125%, 04/24/26.....	3,800	3,968,558	2.630%, 06/19/30.....	125	126,745
1.875%, 09/24/26.....	6,000	6,197,214	American Express Credit Corp.		
0.750%, 10/08/27.....	1,750	1,687,376	3.300%, 05/03/27.....	700	762,804
6.250%, 05/15/29.....	4,330	5,782,137	American Honda Finance Corp.		
7.125%, 01/15/30.....	3,583	5,115,034	1.950%, 05/20/22.....	1,000	1,008,828
7.250%, 05/15/30.....	3,316	4,799,770	# 2.300%, 09/09/26.....	750	777,951
0.875%, 08/05/30.....	10,700	10,047,802	American International Group, Inc.		
6.625%, 11/15/30.....	3,600	5,096,859	4.125%, 02/15/24.....	350	374,745
TOTAL AGENCY OBLIGATIONS.....		<u>81,037,676</u>	3.900%, 04/01/26.....	200	219,602
BONDS — (49.0%)			American Water Capital Corp.		
3M Co.			2.950%, 09/01/27.....	100	106,228
2.875%, 10/15/27.....	850	907,630	Ameriprise Financial, Inc.		
2.375%, 08/26/29.....	1,000	1,029,547	4.000%, 10/15/23.....	30	31,950
7-Eleven, Inc.			3.700%, 10/15/24.....	400	432,060
Ω 2.500%, 02/10/41.....	350	325,451	2.875%, 09/15/26.....	500	530,024
ABB Finance USA, Inc.			AmerisourceBergen Corp.		
2.875%, 05/08/22.....	100	101,284	3.450%, 12/15/27.....	200	215,963
Activision Blizzard, Inc.			Anthem, Inc.		
3.400%, 06/15/27.....	100	108,318	3.500%, 08/15/24.....	150	159,425
# 1.350%, 09/15/30.....	2,500	2,304,822	4.101%, 03/01/28.....	400	450,266
Aetna, Inc.			2.250%, 05/15/30.....	500	498,529
3.500%, 11/15/24.....	50	53,344	ANZ New Zealand International Ltd.		
Affiliated Managers Group, Inc.			#Ω 3.450%, 07/17/27.....	500	544,726
3.500%, 08/01/25.....	150	160,672	Aon Corp.		
3.300%, 06/15/30.....	800	852,539	3.750%, 05/02/29.....	1,000	1,109,245
Aflac, Inc.			Aon PLC		
3.625%, 11/15/24.....	250	268,966	3.500%, 06/14/24.....	275	291,513
3.250%, 03/17/25.....	50	53,413	Apple, Inc.		
			3.250%, 02/23/26.....	250	269,578

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
2.450%, 08/04/26.....	695	\$ 727,953	Best Buy Co., Inc.		
3.350%, 02/09/27.....	2,300	2,504,959	4.450%, 10/01/28.....	500	\$ 570,942
3.000%, 06/20/27.....	1,000	1,079,115	BlackRock, Inc.		
3.000%, 11/13/27.....	500	537,665	# 3.200%, 03/15/27.....	350	379,544
1.650%, 02/08/31.....	1,500	1,452,860	3.250%, 04/30/29.....	2,000	2,189,841
Applied Materials, Inc.			2.400%, 04/30/30.....	1,000	1,032,138
3.300%, 04/01/27.....	300	325,493	1.900%, 01/28/31.....	5,000	4,945,169
Ares Capital Corp.			Booking Holdings, Inc.		
3.200%, 11/15/31.....	500	498,274	3.600%, 06/01/26.....	635	690,850
Arrow Electronics, Inc.			4.625%, 04/13/30.....	1,000	1,179,198
3.875%, 01/12/28.....	400	432,184	BPCE SA		
AT&T, Inc.			4.000%, 04/15/24.....	500	536,496
# 2.750%, 06/01/31.....	1,025	1,042,661	British Telecommunications		
2.550%, 12/01/33.....	228	221,426	PLC		
Australia & New Zealand			5.125%, 12/04/28.....	500	575,250
Banking Group Ltd.			Ω 3.250%, 11/08/29.....	1,000	1,035,262
3.700%, 11/16/25.....	250	273,798	Broadcom, Inc.		
Autodesk, Inc.			4.150%, 11/15/30.....	800	879,522
3.500%, 06/15/27.....	845	917,062	# 4.300%, 11/15/32.....	500	556,735
Automatic Data Processing,			Ω 3.419%, 04/15/33.....	767	791,939
Inc.			Ω 3.137%, 11/15/35.....	483	474,700
# 3.375%, 09/15/25.....	1,264	1,362,953	Ω 3.500%, 02/15/41.....	150	148,800
1.250%, 09/01/30.....	3,800	3,587,316	Brown & Brown, Inc.		
AutoZone, Inc.			4.200%, 09/15/24.....	240	259,076
3.125%, 04/21/26.....	450	478,993	Bunge Ltd Finance Corp.		
AvalonBay Communities, Inc.			# 3.750%, 09/25/27.....	965	1,054,844
# 2.050%, 01/15/32.....	1,300	1,273,603	Campbell Soup Co.		
Avnet, Inc.			4.150%, 03/15/28.....	86	96,360
4.625%, 04/15/26.....	250	276,102	Canadian Pacific Railway Co.		
AXIS Specialty Finance PLC			2.900%, 02/01/25.....	50	52,509
4.000%, 12/06/27.....	728	804,287	Capital One Financial Corp.		
Baker Hughes a GE Co.			3.750%, 04/24/24.....	50	53,166
LLC/Baker Hughes			3.750%, 03/09/27.....	700	763,392
Co-Obligor, Inc.			3.800%, 01/31/28.....	700	772,159
3.337%, 12/15/27.....	600	647,226	Cardinal Health, Inc.		
Banco Santander SA			3.410%, 06/15/27.....	500	539,375
3.800%, 02/23/28.....	200	218,727	Carrier Global Corp.		
Bank of America Corp.			3.377%, 04/05/40.....	1,000	1,046,341
3.300%, 01/11/23.....	150	154,994	Charles Schwab Corp.		
4.000%, 04/01/24.....	136	145,925	3.625%, 04/01/25.....	30	32,177
Bank of Montreal			3.200%, 03/02/27.....	700	754,317
1.850%, 05/01/25.....	2,000	2,042,319	Choice Hotels International,		
Bank of New York Mellon			Inc.		
Corp.			3.700%, 12/01/29.....	1,500	1,598,100
3.650%, 02/04/24.....	300	318,298	Chubb INA Holdings, Inc.		
1.600%, 04/24/25.....	850	862,286	3.350%, 05/15/24.....	50	53,151
2.800%, 05/04/26.....	500	528,889	Cigna Corp.		
Bank of Nova Scotia			3.500%, 06/15/24.....	250	264,799
# 2.150%, 08/01/31.....	3,000	2,964,188	3.250%, 04/15/25.....	750	796,152
Barclays PLC			3.400%, 03/01/27.....	56	60,257
4.375%, 01/12/26.....	500	550,684	2.400%, 03/15/30.....	500	505,068
Barrick North America			Cincinnati Financial Corp.		
Finance LLC			6.920%, 05/15/28.....	600	774,940
5.700%, 05/30/41.....	500	683,033	Cisco Systems, Inc.		
			# 2.500%, 09/20/26.....	500	529,154

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
Citigroup, Inc.			4.900%, 03/11/26.	200	\$ 225,453
3.875%, 10/25/23.	380	\$ 403,794	Dollar General Corp.		
Citizens Bank NA			3.250%, 04/15/23.	100	103,115
# 3.750%, 02/18/26.	2,000	2,182,927	4.150%, 11/01/25.	500	550,348
Citrix Systems, Inc.			Dollar Tree, Inc.		
# 3.300%, 03/01/30.	1,500	1,521,821	4.200%, 05/15/28.	600	675,467
Clorox Co.			E*TRADE Financial Corp.		
3.900%, 05/15/28.	750	844,142	2.950%, 08/24/22.	300	305,657
CME Group, Inc.			4.500%, 06/20/28.	750	853,832
3.000%, 03/15/25.	85	89,685	Eaton Corp.		
3.750%, 06/15/28.	1,000	1,119,091	# 3.103%, 09/15/27.	400	428,212
CNA Financial Corp.			4.000%, 11/02/32.	900	1,038,231
3.950%, 05/15/24.	300	319,443	Eaton Vance Corp.		
# 4.500%, 03/01/26.	280	312,774	3.500%, 04/06/27.	1,500	1,620,975
Coca-Cola Co.			Ecolab, Inc.		
2.900%, 05/25/27.	400	429,079	2.700%, 11/01/26.	500	528,484
Comcast Corp.			Electronic Arts, Inc.		
3.375%, 08/15/25.	500	536,537	4.800%, 03/01/26.	164	184,995
3.150%, 03/01/26.	200	214,350	Enbridge Energy Partners LP		
3.750%, 04/01/40.	1,300	1,456,483	5.500%, 09/15/40.	650	835,502
Comerica, Inc.			Enbridge, Inc.		
# 4.000%, 02/01/29.	500	567,866	3.500%, 06/10/24.	300	316,997
Commonwealth Bank of			3.700%, 07/15/27.	500	545,791
Australia			Enel Finance International		
Ω 3.150%, 09/19/27.	100	107,987	NV		
Conagra Brands, Inc.			Ω 3.500%, 04/06/28.	200	216,938
# 4.850%, 11/01/28.	1,000	1,166,123	Enterprise Products		
Consolidated Edison Co. of			Operating LLC		
New York, Inc.			3.900%, 02/15/24.	100	106,175
3.300%, 12/01/24.	300	317,893	Equinix, Inc.		
5.300%, 03/01/35.	350	437,691	2.150%, 07/15/30.	300	292,227
Cooperatieve Rabobank UA			Equinor ASA		
3.875%, 02/08/22.	50	50,471	2.650%, 01/15/24.	100	103,990
3.375%, 05/21/25.	1,500	1,613,791	ERAC USA Finance LLC		
Costco Wholesale Corp.			Ω 3.850%, 11/15/24.	200	214,161
3.000%, 05/18/27.	1,200	1,300,145	Exelon Corp.		
1.600%, 04/20/30.	5,500	5,356,071	3.400%, 04/15/26.	200	214,332
1.750%, 04/20/32.	2,600	2,534,047	Exelon Generation Co. LLC		
Cox Communications, Inc.			3.250%, 06/01/25.	1,000	1,056,932
Ω 3.500%, 08/15/27.	400	432,919	Expedia Group, Inc.		
Credit Suisse AG			3.250%, 02/15/30.	2,000	2,056,202
3.625%, 09/09/24.	500	534,516	Extra Space Storage LP		
CRH America Finance, Inc.			2.350%, 03/15/32.	400	389,322
Ω 3.950%, 04/04/28.	200	222,663	FedEx Corp.		
CVS Health Corp.			4.900%, 01/15/34.	672	820,039
2.750%, 12/01/22.	200	203,624	Fidelity National Financial,		
Deere & Co.			Inc.		
5.375%, 10/16/29.	80	100,121	# 3.400%, 06/15/30.	700	745,471
Dentsply Sirona, Inc.			Fifth Third Bancorp		
3.250%, 06/01/30.	2,525	2,676,018	3.950%, 03/14/28.	500	562,474
Discover Bank			Flex Ltd.		
4.650%, 09/13/28.	1,400	1,611,685	4.875%, 06/15/29.	700	795,854
Discovery			FMR LLC		
Communications LLC			Ω 4.950%, 02/01/33.	250	309,748
3.900%, 11/15/24.	150	160,803			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
Fortune Brands Home & Security, Inc.			Interpublic Group of Cos., Inc.		
3.250%, 09/15/29.....	2,000	\$2,149,507	4.200%, 04/15/24.....	124	\$ 132,851
Franklin Resources, Inc.			Intesa Sanpaolo SpA		
1.600%, 10/30/30.....	1,800	1,699,184	Ω 3.125%, 07/14/22.....	600	610,624
GATX Corp.			ITC Holdings Corp.		
3.250%, 09/15/26.....	400	424,138	3.650%, 06/15/24.....	200	211,612
General Mills, Inc.			Jabil, Inc.		
4.200%, 04/17/28.....	400	453,112	3.600%, 01/15/30.....	750	814,836
General Motors Financial Co., Inc.			Janus Capital Group, Inc.		
5.250%, 03/01/26.....	130	147,019	4.875%, 08/01/25.....	350	387,271
Georgia-Pacific LLC			Jefferies Group LLC/Jefferies Group Capital Finance, Inc.		
7.750%, 11/15/29.....	40	56,518	4.850%, 01/15/27.....	400	457,578
Global Payments, Inc.			JPMorgan Chase & Co.		
4.800%, 04/01/26.....	530	593,356	# 3.875%, 02/01/24.....	500	533,555
# 4.450%, 06/01/28.....	1,107	1,245,213	3.900%, 07/15/25.....	1,000	1,086,632
Goldman Sachs Group, Inc.			2.950%, 10/01/26.....	500	529,020
# 4.000%, 03/03/24.....	2,000	2,135,417	Kellogg Co.		
3.750%, 02/25/26.....	1,150	1,246,353	2.750%, 03/01/23.....	75	76,928
Halliburton Co.			3.250%, 04/01/26.....	200	213,870
3.500%, 08/01/23.....	11	11,463	3.400%, 11/15/27.....	500	540,005
Harley-Davidson, Inc.			Keurig Dr Pepper, Inc.		
# 3.500%, 07/28/25.....	585	617,926	3.400%, 11/15/25.....	250	267,958
Hasbro, Inc.			KeyBank NA		
3.500%, 09/15/27.....	100	107,644	3.300%, 06/01/25.....	250	268,319
Health Care Service Corp. A Mutual Legal Reserve Co.			KeyCorp		
Ω 2.200%, 06/01/30.....	1,000	994,640	2.550%, 10/01/29.....	800	826,655
Honeywell International, Inc.			Kilroy Realty LP		
# 2.500%, 11/01/26.....	700	736,910	2.500%, 11/15/32.....	1,900	1,861,676
HP, Inc.			Kimberly-Clark Corp.		
3.400%, 06/17/30.....	2,000	2,112,516	2.400%, 06/01/23.....	50	51,468
HSBC Holdings PLC			Kimco Realty Corp.		
4.300%, 03/08/26.....	200	220,259	2.700%, 10/01/30.....	2,200	2,259,556
3.900%, 05/25/26.....	1,000	1,086,514	Kroger Co.		
Huntington Bancshares, Inc.			7.500%, 04/01/31.....	424	596,043
# 2.550%, 02/04/30.....	500	512,862	Laboratory Corp. of America Holdings		
3.500%, 03/01/24.....	100	105,606	# 3.600%, 09/01/27.....	750	814,076
ING Groep NV			Lam Research Corp.		
3.550%, 04/09/24.....	500	530,986	4.000%, 03/15/29.....	250	285,179
4.050%, 04/09/29.....	700	789,522	Lear Corp.		
Intel Corp.			3.800%, 09/15/27.....	272	297,077
# 3.150%, 05/11/27.....	500	541,071	LeasePlan Corp. NV		
Intercontinental Exchange, Inc.			Ω 2.875%, 10/24/24.....	900	936,737
4.000%, 10/15/23.....	300	318,708	Legg Mason, Inc.		
2.650%, 09/15/40.....	2,750	2,646,875	4.750%, 03/15/26.....	30	34,000
International Business Machines Corp.			Liberty Mutual Group, Inc.		
3.300%, 01/27/27.....	750	813,427	Ω 4.569%, 02/01/29.....	1,000	1,153,798
# 1.950%, 05/15/30.....	3,000	2,936,821	Lincoln National Corp.		
			3.350%, 03/09/25.....	75	79,977
			# 3.400%, 01/15/31.....	450	485,504
			Lloyds Banking Group PLC		
			4.450%, 05/08/25.....	700	770,232
			3.750%, 01/11/27.....	450	488,623

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
4.375%, 03/22/28.....	1,000	\$1,127,807	National Australia Bank Ltd.		
Loews Corp.			Ω 3.500%, 01/10/27.....	250	\$ 272,623
2.625%, 05/15/23.....	50	51,316	National Bank of Canada		
3.750%, 04/01/26.....	200	218,305	2.100%, 02/01/23.....	1,000	1,018,247
Lowe's Cos., Inc.			National Rural Utilities		
3.875%, 09/15/23.....	50	52,573	Cooperative Finance Corp.		
3.375%, 09/15/25.....	125	134,313	8.000%, 03/01/32.....	121	178,245
LYB International Finance			Nationwide Building Society		
III LLC			Ω 3.900%, 07/21/25.....	600	653,556
3.375%, 05/01/30.....	400	432,476	Natwest Group PLC		
LyondellBasell Industries NV			4.800%, 04/05/26.....	200	224,239
5.750%, 04/15/24.....	100	110,246	NetApp, Inc.		
Macquarie Bank Ltd.			3.300%, 09/29/24.....	200	210,771
Ω 3.900%, 01/15/26.....	250	273,725	2.700%, 06/22/30.....	500	509,691
Manufacturers & Traders			NIKE, Inc.		
Trust Co.			# 2.375%, 11/01/26.....	500	524,414
2.900%, 02/06/25.....	1,300	1,367,787	2.850%, 03/27/30.....	7,900	8,462,648
Mars, Inc.			Nomura Holdings, Inc.		
Ω 1.625%, 07/16/32.....	1,400	1,322,024	# 2.679%, 07/16/30.....	400	401,406
Marsh & McLennan Cos., Inc.			Northern Trust Corp.		
2.750%, 01/30/22.....	300	301,138	1.950%, 05/01/30.....	600	598,383
3.500%, 03/10/25.....	250	267,182	Nucor Corp.		
Mastercard, Inc.			3.950%, 05/01/28.....	300	335,065
# 2.950%, 11/21/26.....	300	322,096	Nutrien Ltd.		
Maxim Integrated Products,			3.625%, 03/15/24.....	300	316,865
Inc.			Nuveen Finance LLC		
3.450%, 06/15/27.....	150	162,745	Ω 4.125%, 11/01/24.....	50	54,403
McDonald's Corp.			Omnicom Group,		
3.700%, 01/30/26.....	150	163,113	Inc./Omnicom Capital, Inc.		
Medtronic, Inc.			3.650%, 11/01/24.....	300	320,334
3.500%, 03/15/25.....	96	103,469	Oracle Corp.		
# 4.375%, 03/15/35.....	500	613,122	2.950%, 05/15/25.....	1,250	1,315,787
MetLife, Inc.			3.250%, 11/15/27.....	1,750	1,870,244
3.600%, 04/10/24.....	50	53,310	O'Reilly Automotive, Inc.		
3.000%, 03/01/25.....	250	264,351	3.600%, 09/01/27.....	800	878,294
5.700%, 06/15/35.....	350	472,666	Penske Truck Leasing Co.		
Micron Technology, Inc.			LP/PTL Finance Corp.		
# 4.663%, 02/15/30.....	600	684,840	Ω 3.400%, 11/15/26.....	721	773,466
Microsoft Corp.			PepsiCo, Inc.		
# 3.300%, 02/06/27.....	1,900	2,075,050	2.750%, 03/05/22.....	100	100,851
# 4.200%, 11/03/35.....	600	738,908	Phillips 66 Partners LP		
Mizuho Financial Group, Inc.			3.550%, 10/01/26.....	200	214,204
2.953%, 02/28/22.....	400	403,314	3.750%, 03/01/28.....	500	546,174
Morgan Stanley			3.150%, 12/15/29.....	465	486,029
3.875%, 04/29/24.....	350	373,757	PNC Bank NA		
3.875%, 01/27/26.....	400	436,643	3.250%, 06/01/25.....	250	267,886
3.625%, 01/20/27.....	400	434,736	PPG Industries, Inc.		
Mosaic Co.			2.800%, 08/15/29.....	473	490,878
4.250%, 11/15/23.....	194	205,617	Principal Financial Group,		
Motorola Solutions, Inc.			Inc.		
4.600%, 05/23/29.....	900	1,035,911	3.125%, 05/15/23.....	200	207,211
MPLX LP			3.100%, 11/15/26.....	100	106,495
4.125%, 03/01/27.....	397	437,784	Progressive Corp.		
Nasdaq, Inc.			2.450%, 01/15/27.....	200	210,556
4.250%, 06/01/24.....	375	402,657			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
Province of Quebec Canada			State Street Corp.		
7.500%, 09/15/29.....	500	\$ 705,675	3.550%, 08/18/25.....	200	\$ 217,055
QUALCOMM, Inc.			Steel Dynamics, Inc.		
1.650%, 05/20/32.....	651	615,653	3.250%, 01/15/31.....	125	132,656
Quest Diagnostics, Inc.			Stryker Corp.		
3.500%, 03/30/25.....	200	213,252	3.375%, 05/15/24.....	200	211,197
Realty Income Corp.			3.375%, 11/01/25.....	500	537,244
1.800%, 03/15/33.....	2,000	1,886,149	Sumitomo Mitsui Financial		
Reinsurance Group of			Group, Inc.		
America, Inc.			3.784%, 03/09/26.....	800	871,290
3.950%, 09/15/26.....	400	439,054	3.040%, 07/16/29.....	800	838,863
3.150%, 06/15/30.....	1,300	1,371,767	2.130%, 07/08/30.....	800	785,029
Rockwell Automation, Inc.			Sysco Corp.		
2.875%, 03/01/25.....	300	315,980	3.300%, 07/15/26.....	1,000	1,071,450
Roper Technologies, Inc.			Target Corp.		
3.800%, 12/15/26.....	200	219,331	# 2.500%, 04/15/26.....	195	205,955
Royalty Pharma PLC			TCI Communications, Inc.		
2.200%, 09/02/30.....	1,800	1,741,956	7.875%, 02/15/26.....	140	176,773
Ryder System, Inc.			Telefonica Europe BV		
2.875%, 06/01/22.....	135	136,600	8.250%, 09/15/30.....	975	1,381,004
3.350%, 09/01/25.....	1,000	1,066,425	Texas Instruments, Inc.		
salesforce.com, Inc.			# 2.900%, 11/03/27.....	500	538,727
3.700%, 04/11/28.....	200	223,606	# 1.750%, 05/04/30.....	1,305	1,286,975
Santander Holdings USA,			Thomson Reuters Corp.		
Inc.			4.300%, 11/23/23.....	400	425,480
4.500%, 07/17/25.....	250	273,704	TJX Cos., Inc.		
4.400%, 07/13/27.....	200	222,506	2.250%, 09/15/26.....	1,150	1,196,338
Santander UK PLC			TransCanada PipeLines Ltd.		
4.000%, 03/13/24.....	50	53,617	4.875%, 01/15/26.....	90	101,922
Schlumberger Investment SA			4.250%, 05/15/28.....	500	564,236
2.650%, 06/26/30.....	439	450,247	4.625%, 03/01/34.....	400	469,389
Sempra Energy			Travelers Property Casualty		
3.550%, 06/15/24.....	250	264,127	Corp.		
Shell International Finance			6.375%, 03/15/33.....	675	941,170
BV			Truist Bank		
3.250%, 05/11/25.....	1,222	1,306,896	# 2.450%, 08/01/22.....	400	405,532
2.875%, 05/10/26.....	850	906,237	TWDC Enterprises 18 Corp.		
4.125%, 05/11/35.....	650	767,737	3.150%, 09/17/25.....	200	213,725
Sherwin-Williams Co.			U.S. Bancorp		
3.450%, 08/01/25.....	100	107,357	3.700%, 01/30/24.....	75	79,655
2.950%, 08/15/29.....	1,000	1,058,978	U.S. Bank NA		
Simon Property Group LP			2.800%, 01/27/25.....	750	790,269
2.200%, 02/01/31.....	1,000	980,329	UDR, Inc.		
Societe Generale SA			2.100%, 06/15/33.....	1,000	946,965
Ω 3.000%, 01/22/30.....	1,900	1,958,715	Unilever Capital Corp.		
Solvay Finance America LLC			2.000%, 07/28/26.....	100	102,939
Ω 4.450%, 12/03/25.....	200	219,703	Union Pacific Corp.		
Southwest Gas Corp.			# 3.750%, 03/15/24.....	200	212,105
3.700%, 04/01/28.....	100	108,967	2.891%, 04/06/36.....	650	677,448
2.200%, 06/15/30.....	500	489,088	United Parcel Service, Inc.		
Spectra Energy Partners LP			2.450%, 10/01/22.....	100	101,937
4.750%, 03/15/24.....	400	430,908	Valero Energy Corp.		
Standard Chartered PLC			3.400%, 09/15/26.....	250	267,269
Ω 4.050%, 04/12/26.....	200	216,975	Verizon Communications, Inc.		
			4.329%, 09/21/28.....	823	939,460

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
4.016%, 12/03/29.....	151	\$ 169,224	5.250%, 11/15/28.....	250	\$ 313,975
Ω 2.355%, 03/15/32.....	238	234,450	5.250%, 02/15/29.....	2,500	3,155,273
ViacomCBS, Inc.			6.250%, 05/15/30.....	800	1,105,969
3.875%, 04/01/24.....	31	32,872	5.375%, 02/15/31.....	2,500	3,341,699
3.500%, 01/15/25.....	250	265,656	4.500%, 02/15/36.....	11,500	15,803,965
2.900%, 01/15/27.....	704	739,949	1.750%, 08/15/41.....	500	481,328
4.200%, 05/19/32.....	500	569,089	U.S. Treasury Notes		
Visa, Inc.			2.250%, 11/15/25.....	2,000	2,096,328
3.150%, 12/14/25.....	375	402,934	1.625%, 02/15/26.....	2,800	2,862,234
2.050%, 04/15/30.....	4,500	4,564,687	1.625%, 05/15/26.....	4,100	4,188,566
4.150%, 12/14/35.....	3,300	3,967,247	1.500%, 08/15/26.....	3,500	3,553,047
VMware, Inc.			1.625%, 09/30/26.....	2,000	2,042,813
3.900%, 08/21/27.....	560	614,170	2.000%, 11/15/26.....	3,000	3,116,953
Vodafone Group PLC			1.625%, 11/30/26.....	1,500	1,531,289
7.875%, 02/15/30.....	200	281,370	1.500%, 01/31/27.....	2,000	2,027,734
Walgreens Boots Alliance, Inc.			2.250%, 02/15/27.....	2,500	2,628,418
3.450%, 06/01/26.....	158	169,362	2.375%, 05/15/27.....	3,775	3,995,602
Walmart, Inc.			0.500%, 06/30/27.....	3,500	3,347,012
# 2.550%, 04/11/23.....	100	102,652	2.250%, 08/15/27.....	3,700	3,891,648
1.800%, 09/22/31.....	2,000	1,970,917	0.500%, 10/31/27.....	3,800	3,613,562
Walt Disney Co.			2.250%, 11/15/27.....	3,000	3,156,680
3.700%, 09/15/24.....	200	213,927	0.625%, 11/30/27.....	1,250	1,196,094
6.200%, 12/15/34.....	300	419,945	0.625%, 12/31/27.....	4,500	4,298,555
Wells Fargo & Co.			2.750%, 02/15/28.....	3,200	3,463,750
3.000%, 02/19/25.....	850	894,879	1.125%, 02/29/28.....	4,500	4,428,809
Welltower, Inc.			1.250%, 03/31/28.....	5,250	5,198,525
4.125%, 03/15/29.....	450	504,101	1.250%, 04/30/28.....	4,800	4,750,125
2.750%, 01/15/31.....	1,000	1,027,164	2.875%, 05/15/28.....	3,750	4,093,213
Westlake Chemical Corp.			2.875%, 08/15/28.....	4,250	4,647,939
3.375%, 06/15/30.....	100	106,927	3.125%, 11/15/28.....	5,000	5,560,352
Westpac Banking Corp.			2.625%, 02/15/29.....	4,000	4,320,469
2.500%, 06/28/22.....	708	718,357	2.375%, 05/15/29.....	3,900	4,149,387
2.850%, 05/13/26.....	300	318,564	1.625%, 08/15/29.....	4,250	4,298,809
3.350%, 03/08/27.....	550	595,681	1.750%, 11/15/29.....	3,500	3,575,742
2.150%, 06/03/31.....	7,405	7,386,493	1.500%, 02/15/30.....	8,100	8,108,227
WestRock MWV LLC			0.625%, 05/15/30.....	8,050	7,479,268
8.200%, 01/15/30.....	222	307,585	0.625%, 08/15/30.....	8,100	7,506,105
Whirlpool Corp.			0.875%, 11/15/30.....	9,200	8,692,203
3.700%, 05/01/25.....	200	214,815	1.125%, 02/15/31.....	10,800	10,416,937
4.750%, 02/26/29.....	1,000	1,161,992	1.625%, 05/15/31.....	6,000	6,042,187
WP Carey, Inc.			1.250%, 08/15/31.....	8,500	8,259,609
2.450%, 02/01/32.....	1,000	988,328	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>183,429,951</u>
WRKCo, Inc.			TOTAL INVESTMENT SECURITIES		
3.000%, 06/15/33.....	1,700	1,764,789	(Cost \$529,980,540).....		<u>539,781,565</u>
Zoetis, Inc.					
3.000%, 09/12/27.....	355	378,984			
TOTAL BONDS.....		<u>275,313,938</u>			
U.S. TREASURY OBLIGATIONS — (32.7%)					
U.S. Treasury Bonds					
6.750%, 08/15/26.....	1,000	1,259,844			
6.625%, 02/15/27.....	3,000	3,830,391			
6.125%, 11/15/27.....	1,250	1,599,316			

DFA SOCIAL FIXED INCOME PORTFOLIO**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.9%)		
@§ The DFA Short Term		
Investment Fund	1,910,258	\$ 22,101,685
TOTAL INVESTMENTS — (100.0%)		
(Cost \$552,081,438).....		<u>\$561,883,250</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Agency Obligations.....	—	\$ 81,037,676	—	\$ 81,037,676
Bonds.....	—	275,313,938	—	275,313,938
U.S. Treasury Obligations.....	—	183,429,951	—	183,429,951
Securities Lending Collateral.....	—	22,101,685	—	22,101,685
TOTAL.....	<u>—</u>	<u>\$561,883,250</u>	<u>—</u>	<u>\$561,883,250</u>

See accompanying Notes to Financial Statements.

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (5.1%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks Funding Corp.			Western Australian Treasury Corp.		
2.630%, 08/03/26	1,000	\$ 1,067,780	2.000%, 10/24/34..... AUD	2,500	\$ 1,740,265
Federal Home Loan Bank			Westpac Banking Corp.		
3.125%, 09/12/25	3,000	3,236,008	2.125%, 05/02/25..... GBP	700	984,340
3.250%, 06/09/28	4,400	4,893,702	2.650%, 01/16/30.....	3,000	3,163,461
3.250%, 11/16/28	1,500	1,678,045	# 2.150%, 06/03/31.....	3,000	2,992,502
2.125%, 12/14/29	500	520,956			
Federal Home Loan Mortgage Corp.			TOTAL AUSTRALIA.....		56,028,059
6.750%, 09/15/29	2,200	3,038,256	AUSTRIA — (0.2%)		
6.750%, 03/15/31	1,200	1,729,909	Republic of Austria Government Bond		
6.250%, 07/15/32	1,900	2,737,616	Ω 0.750%, 10/20/26..... EUR	1,600	1,946,045
Federal National Mortgage Association			BELGIUM — (0.9%)		
6.250%, 05/15/29	2,900	3,872,563	Anheuser-Busch InBev SA/NV		
7.125%, 01/15/30	650	927,930	2.250%, 05/24/29..... GBP	1,450	2,043,350
0.875%, 08/05/30	15,300	14,367,418	Dexia Credit Local SA		
6.625%, 11/15/30	5,000	7,078,971	1.000%, 10/18/27..... EUR	1,250	1,516,294
TOTAL AGENCY OBLIGATIONS.....		45,149,154	Kingdom of Belgium Government Bond		
BONDS — (93.8%)			5.500%, 03/28/28..... EUR	1,700	2,684,325
AUSTRALIA — (6.3%)			Ω 1.000%, 06/22/31..... EUR	500	623,512
Australia & New Zealand			Ω 1.250%, 04/22/33..... EUR	600	769,619
Banking Group Ltd.			TOTAL BELGIUM.....		7,637,100
0.750%, 09/29/26..... EUR	300	355,663	CANADA — (16.0%)		
Australia Government Bond			Alimentation Couche-Tard, Inc.		
1.500%, 06/21/31..... AUD	4,000	2,862,163	1.875%, 05/06/26..... EUR	800	976,894
2.750%, 06/21/35..... AUD	3,300	2,609,214	Bank of Nova Scotia		
Commonwealth Bank of Australia			2.620%, 12/02/26..... CAD	3,000	2,500,186
#Ω 3.150%, 09/19/27.....	829	895,214	2.150%, 08/01/31.....	4,000	3,952,251
Ω 1.875%, 09/15/31.....	4,000	3,894,428	Brookfield Finance, Inc.		
National Australia Bank Ltd.			4.850%, 03/29/29.....	2,800	3,266,253
1.375%, 08/30/28..... EUR	1,800	2,212,107	CPPIB Capital, Inc.		
New South Wales Treasury Corp.			2.000%, 11/01/29.....	2,000	2,040,992
1.500%, 02/20/32..... AUD	7,900	5,429,016	1.125%, 12/14/29..... GBP	3,000	4,045,825
Queensland Treasury Corp.			Ω 1.250%, 01/28/31.....	7,000	6,705,970
Ω 1.750%, 08/21/31..... AUD	6,000	4,262,358	1.250%, 01/28/31.....	4,000	3,831,983
Ω 1.750%, 07/20/34..... AUD	10,000	6,780,404	1.500%, 03/04/33..... EUR	1,850	2,373,418
South Australian Government Financing Authority			Magna International, Inc.		
1.750%, 05/24/32..... AUD	2,500	1,755,432	2.450%, 06/15/30.....	2,900	2,947,847
Telstra Corp. Ltd.			Province of Alberta Canada		
1.375%, 03/26/29..... EUR	115	140,787	3.300%, 03/15/28.....	4,500	4,947,941
Treasury Corp. of Victoria			2.050%, 06/01/30..... CAD	7,500	5,965,457
1.500%, 09/10/31..... AUD	2,500	1,733,652	3.500%, 06/01/31..... CAD	3,300	2,936,696
2.250%, 11/20/34..... AUD	19,900	14,217,053	3.900%, 12/01/33..... CAD	5,700	5,250,761

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
CANADA — (Continued)			FRANCE — (Continued)		
Province of British Columbia			Agence Francaise de		
Canada			Developpement EPIC		
2.200%, 06/18/30..... CAD	11,300	\$ 9,159,063	1.500%, 10/31/34..... EUR	2,800	\$ 3,607,057
1.550%, 06/18/31..... CAD	5,000	3,796,057	0.375%, 05/25/36..... EUR	500	556,672
6.350%, 06/18/31..... CAD	1,500	1,645,212	BNP Paribas SA		
Province of Manitoba Canada			Ω 4.400%, 08/14/28.....	2,000	2,264,083
2.750%, 06/02/29..... CAD	2,000	1,684,632	Caisse d'Amortissement de la		
3.250%, 09/05/29..... CAD	800	696,102	Dette Sociale		
2.050%, 06/02/30..... CAD	12,400	9,873,610	1.375%, 01/20/31.....	6,900	6,687,048
6.300%, 03/05/31..... CAD	3,000	3,232,636	French Republic Government		
2.050%, 06/02/31..... CAD	8,500	6,703,983	Bond OAT		
Province of Nova Scotia			1.250%, 05/25/34..... EUR	3,900	4,968,238
Canada			Ile-de-France Mobilites		
2.000%, 09/01/30..... CAD	2,800	2,216,652	0.200%, 11/16/35..... EUR	4,000	4,283,525
Province of Ontario Canada			Orange SA		
2.600%, 09/08/23..... CAD	2,500	2,073,307	8.125%, 01/28/33..... EUR	500	1,026,426
1.050%, 05/21/27.....	1,500	1,466,025	Pernod Ricard SA		
2.000%, 10/02/29.....	500	508,968	1.500%, 05/18/26..... EUR	600	733,394
1.350%, 12/02/30..... CAD	5,500	4,111,712	Sanofi		
6.200%, 06/02/31..... CAD	1,500	1,621,917	3.625%, 06/19/28.....	2,000	2,260,171
5.850%, 03/08/33..... CAD	1,800	1,939,058	SNCF Reseau		
5.600%, 06/02/35..... CAD	9,750	10,615,966	5.250%, 12/07/28..... GBP	1,000	1,729,656
Province of Quebec Canada			5.000%, 10/10/33..... EUR	3,000	5,214,932
2.750%, 04/12/27.....	4,000	4,277,557	5.250%, 01/31/35..... GBP	5,870	11,459,072
0.000%, 10/15/29..... EUR	1,000	1,124,638	0.750%, 05/25/36..... EUR	1,500	1,750,147
1.350%, 05/28/30.....	5,000	4,844,600	Societe Generale SA		
1.900%, 09/01/30..... CAD	7,500	5,916,855	1.375%, 01/13/28..... EUR	900	1,076,774
Province of Saskatchewan Canada			Ω 4.750%, 09/14/28.....	700	801,912
2.200%, 06/02/30..... CAD	6,400	5,158,992	Ω 3.000%, 01/22/30.....	1,600	1,649,444
6.400%, 09/05/31..... CAD	6,500	7,106,775	Societe Nationale SNCF SA		
Thomson Reuters Corp.			5.375%, 03/18/27..... GBP	1,600	2,629,654
3.350%, 05/15/26.....	500	534,810	Unedic Asseo		
TOTAL CANADA.....		142,051,601	1.250%, 05/25/33..... EUR	500	631,323
DENMARK — (0.1%)			Vinci SA		
Danske Bank AS			2.750%, 09/15/34..... GBP	600	904,156
Ω 4.375%, 06/12/28.....	1,000	1,111,478	TOTAL FRANCE.....		58,376,203
FINLAND — (0.2%)			GERMANY — (3.7%)		
Finland Government Bond			Allianz Finance II BV		
Ω 1.125%, 04/15/34..... EUR	600	769,363	1.500%, 01/15/30..... EUR	1,400	1,766,574
Kuntarahoitus Oyj			BMW Finance NV		
1.250%, 02/23/33..... EUR	800	1,021,880	1.500%, 02/06/29..... EUR	1,400	1,754,591
TOTAL FINLAND.....		1,791,243	BMW U.S. Capital LLC		
FRANCE — (6.6%)			1.000%, 04/20/27..... EUR	900	1,084,119
Action Logement Services			Daimler AG		
0.500%, 10/30/34..... EUR	3,000	3,382,479	1.375%, 05/11/28..... EUR	900	1,106,565
Agence Francaise de			1.125%, 08/08/34..... EUR	500	598,416
Developpement			Deutsche Bahn Finance GMBH		
1.375%, 07/05/32..... EUR	600	760,040	1.125%, 12/18/28..... EUR	1,000	1,228,014
			2.750%, 03/19/29..... EUR	107	146,053
			0.750%, 07/16/35..... EUR	500	575,940
			0.625%, 04/15/36..... EUR	6,600	7,411,255

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>
GERMANY — (Continued)		
Deutsche Telekom International Finance BV		
1.375%, 01/30/27..... EUR	800	\$ 977,447
2.000%, 12/01/29..... EUR	500	645,166
Fresenius Medical Care U.S. Finance III, Inc.		
Ω 2.375%, 02/16/31.....	3,300	3,184,726
Kreditanstalt fuer Wiederaufbau		
2.050%, 02/16/26..... JPY	248,000	2,377,520
0.750%, 09/30/30.....	2,600	2,423,590
5.750%, 06/07/32..... GBP	1,000	1,966,470
Landwirtschaftliche Rentenbank		
2.000%, 01/13/25.....	800	828,089
NRW Bank		
0.750%, 06/30/28..... EUR	1,000	1,204,404
Siemens Financieringsmaatschappij NV		
1.000%, 09/06/27..... EUR	800	967,712
State of North Rhine-Westphalia Germany		
0.950%, 03/13/28..... EUR	2,500	3,055,597
TOTAL GERMANY.....		<u>33,302,248</u>
ITALY — (0.3%)		
Intesa Sanpaolo SpA		
Ω 3.875%, 07/14/27.....	1,500	1,619,189
1.750%, 07/04/29..... EUR	800	977,447
TOTAL ITALY.....		<u>2,596,636</u>
JAPAN — (3.3%)		
7-Eleven, Inc.		
Ω 1.800%, 02/10/31.....	6,400	6,072,241
Japan Government Thirty Year Bond		
2.200%, 03/20/41..... JPY	130,000	1,507,167
Japan Government Twenty Year Bond		
1.200%, 09/20/35..... JPY	600,000	5,940,987
Mitsubishi UFJ Financial Group, Inc.		
3.677%, 02/22/27.....	1,000	1,090,696
3.741%, 03/07/29.....	1,000	1,105,336
2.048%, 07/17/30.....	1,500	1,460,705
Mizuho Financial Group, Inc.		
2.839%, 09/13/26.....	600	630,306
0.402%, 09/06/29..... EUR	2,252	2,526,363
Nomura Holdings, Inc.		
3.103%, 01/16/30.....	1,629	1,684,377
2.679%, 07/16/30.....	1,000	1,003,514

	<u>Face Amount^ (000)</u>	<u>Value†</u>
JAPAN — (Continued)		
ORIX Corp.		
# 2.250%, 03/09/31.....	2,600	\$ 2,591,361
Sumitomo Mitsui Financial Group, Inc.		
3.784%, 03/09/26.....	1,000	1,089,112
3.446%, 01/11/27.....	600	646,543
2.750%, 01/15/30.....	2,000	2,057,414
TOTAL JAPAN.....		<u>29,406,122</u>
NETHERLANDS — (1.8%)		
BNG Bank NV		
5.200%, 12/07/28..... GBP	1,500	2,598,451
3.300%, 04/26/29..... AUD	3,000	2,390,652
1.000%, 06/03/30.....	4,200	3,992,278
Cooperatieve Rabobank UA		
1.375%, 02/03/27..... EUR	600	737,963
Heineken NV		
1.375%, 01/29/27..... EUR	1,000	1,220,794
ING Groep NV		
3.950%, 03/29/27.....	1,500	1,650,023
1.375%, 01/11/28..... EUR	900	1,089,702
Koninklijke Philips NV		
1.375%, 05/02/28..... EUR	800	981,346
Nederlandse Waterschapsbank NV		
1.000%, 03/01/28..... EUR	1,000	1,222,807
TOTAL NETHERLANDS.....		<u>15,884,016</u>
NEW ZEALAND — (0.3%)		
New Zealand Government Bond		
3.500%, 04/14/33..... NZD	3,500	2,716,422
NORWAY — (2.4%)		
Kommunalbanken AS		
0.625%, 04/20/26..... EUR	1,700	2,017,411
1.125%, 06/14/30.....	17,500	16,733,150
Norway Government Bond		
Ω 1.750%, 09/06/29..... NOK	20,000	2,378,911
TOTAL NORWAY.....		<u>21,129,472</u>
SINGAPORE — (0.6%)		
Singapore Government Bond		
2.875%, 09/01/30..... SGD	7,000	5,606,229
SPAIN — (0.3%)		
Banco Santander SA		
3.490%, 05/28/30.....	400	424,733
Santander Holdings USA, Inc.		
4.500%, 07/17/25.....	950	1,040,074

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>
SPAIN — (Continued)		
Santander UK Group Holdings PLC		
3.625%, 01/14/26..... GBP	400	\$ 587,212
Telefonica Emisiones SA		
5.375%, 02/02/26..... GBP	600	947,935
TOTAL SPAIN.....		2,999,954
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (6.6%)		
African Development Bank		
0.500%, 03/21/29..... EUR	1,000	1,180,355
Asian Development Bank		
2.350%, 06/21/27..... JPY	1,200,000	12,002,492
Council Of Europe Development Bank		
0.625%, 01/30/29..... EUR	800	962,069
European Bank for Reconstruction & Development		
5.625%, 12/07/28..... GBP	800	1,424,284
European Financial Stability Facility		
0.625%, 10/16/26..... EUR	1,700	2,037,838
European Investment Bank		
2.150%, 01/18/27..... JPY	567,500	5,562,805
0.750%, 09/23/30.....	6,000	5,591,878
5.625%, 06/07/32..... GBP	2,000	3,897,008
European Stability Mechanism		
1.200%, 05/23/33..... EUR	600	766,242
European Union		
1.250%, 04/04/33..... EUR	500	642,528
Inter-American Development Bank		
3.125%, 09/18/28.....	500	552,656
1.125%, 01/13/31.....	3,500	3,353,707
International Bank for Reconstruction & Development		
0.750%, 11/24/27.....	5,500	5,288,508
0.750%, 08/26/30.....	6,000	5,597,152
5.750%, 06/07/32..... GBP	2,200	4,317,817
1.200%, 08/08/34..... EUR	1,300	1,662,232
International Finance Corp.		
1.500%, 04/15/35..... AUD	5,300	3,426,465
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		58,266,036
SWITZERLAND — (0.5%)		
Credit Suisse AG		
1.500%, 04/10/26..... EUR	800	968,826
Roche Holdings, Inc.		
Ω 3.625%, 09/17/28.....	1,950	2,177,289

	<u>Face Amount^ (000)</u>	<u>Value†</u>
SWITZERLAND — (Continued)		
UBS Group AG		
1.250%, 09/01/26..... EUR	800	\$ 959,938
TOTAL SWITZERLAND.....		4,106,053
UNITED KINGDOM — (6.6%)		
AstraZeneca PLC		
5.750%, 11/13/31..... GBP	500	941,093
Barclays PLC		
4.375%, 01/12/26.....	1,000	1,101,367
3.250%, 01/17/33..... GBP	1,800	2,669,912
British Telecommunications PLC		
3.125%, 11/21/31..... GBP	1,200	1,689,883
CNH Industrial Finance Europe SA		
1.625%, 07/03/29..... EUR	1,700	2,060,724
Diageo Finance PLC		
1.500%, 10/22/27..... EUR	500	618,075
Experian Finance PLC		
Ω 2.750%, 03/08/30.....	3,500	3,594,525
GlaxoSmithKline Capital PLC		
1.000%, 09/12/26..... EUR	800	962,534
5.250%, 12/19/33..... GBP	600	1,122,096
HSBC Holdings PLC		
4.300%, 03/08/26.....	2,000	2,202,594
4.950%, 03/31/30.....	1,500	1,765,953
Lloyds Banking Group PLC		
1.500%, 09/12/27..... EUR	900	1,108,779
LSEGA Financing PLC		
Ω 2.500%, 04/06/31.....	3,700	3,734,909
Mead Johnson Nutrition Co.		
4.125%, 11/15/25.....	600	660,678
Motability Operations Group PLC		
3.625%, 03/10/36..... GBP	2,000	3,304,530
Nationwide Building Society		
3.250%, 01/20/28..... GBP	700	1,059,678
Natwest Group PLC		
4.800%, 04/05/26.....	700	784,836
Prudential PLC		
3.125%, 04/14/30.....	2,700	2,892,943
Unilever Finance Netherlands BV		
1.375%, 07/31/29..... EUR	700	867,838
United Kingdom Gilt		
0.250%, 07/31/31..... GBP	4,000	5,070,159
4.500%, 09/07/34..... GBP	800	1,536,670
0.625%, 07/31/35..... GBP	13,700	17,448,848
Vodafone Group PLC		
1.875%, 11/20/29..... EUR	600	758,053
1.625%, 11/24/30..... EUR	750	927,943
TOTAL UNITED KINGDOM...		58,884,620

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (37.1%)		
Abbott Ireland Financing DAC		
1.500%, 09/27/26..... EUR	800	\$ 980,094
AbbVie, Inc.		
4.250%, 11/14/28.....	600	681,534
2.125%, 06/01/29..... EUR	800	1,021,968
Activision Blizzard, Inc.		
3.400%, 06/15/27.....	1,000	1,083,182
Advance Auto Parts, Inc.		
3.900%, 04/15/30.....	750	827,209
Aetna, Inc.		
3.500%, 11/15/24.....	693	739,354
Alleghany Corp.		
3.625%, 05/15/30.....	1,000	1,092,126
Alphabet, Inc.		
1.100%, 08/15/30.....	4,900	4,595,360
Amazon.com, Inc.		
2.100%, 05/12/31.....	4,000	4,032,724
4.800%, 12/05/34.....	400	508,308
American Campus Communities Operating Partnership LP		
3.875%, 01/30/31.....	3,000	3,331,348
American Express Co.		
3.000%, 10/30/24.....	1,000	1,057,408
American International Group, Inc.		
1.875%, 06/21/27..... EUR	800	983,580
American Tower Corp.		
3.950%, 03/15/29.....	1,000	1,104,236
American Water Capital Corp.		
2.950%, 09/01/27.....	800	849,825
AmerisourceBergen Corp.		
2.800%, 05/15/30.....	3,300	3,405,821
Amgen, Inc.		
4.000%, 09/13/29..... GBP	700	1,112,161
2.300%, 02/25/31.....	2,500	2,486,823
Amphenol Technologies Holding GmbH		
2.000%, 10/08/28..... EUR	600	765,093
Anthem, Inc.		
4.101%, 03/01/28.....	1,000	1,125,666
2.250%, 05/15/30.....	2,650	2,642,204
Aon Corp.		
4.500%, 12/15/28.....	500	578,267
3.750%, 05/02/29.....	500	554,622
2.800%, 05/15/30.....	1,500	1,554,444
Aon PLC		
2.875%, 05/14/26..... EUR	500	643,332
Apple, Inc.		
1.200%, 02/08/28.....	4,000	3,875,493
1.375%, 05/24/29..... EUR	1,600	1,987,077
3.050%, 07/31/29..... GBP	1,300	1,999,093
1.650%, 05/11/30.....	7,000	6,801,176

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
1.250%, 08/20/30.....	4,000	\$3,776,577
4.500%, 02/23/36.....	1,250	1,562,245
Applied Materials, Inc.		
3.300%, 04/01/27.....	1,000	1,084,976
Ares Capital Corp.		
3.200%, 11/15/31.....	2,000	1,993,096
Arrow Electronics, Inc.		
3.875%, 01/12/28.....	1,000	1,080,459
AT&T, Inc.		
2.750%, 06/01/31.....	2,000	2,034,460
5.200%, 11/18/33..... GBP	500	879,859
3.500%, 06/01/41.....	2,500	2,578,975
Autodesk, Inc.		
3.500%, 06/15/27.....	500	542,640
AvalonBay Communities, Inc.		
2.450%, 01/15/31.....	3,000	3,068,093
Avnet, Inc.		
4.625%, 04/15/26.....	500	552,203
AXIS Specialty Finance PLC		
4.000%, 12/06/27.....	800	883,832
Bank of America Corp.		
7.000%, 07/31/28..... GBP	600	1,092,122
Baxter International, Inc.		
2.600%, 08/15/26.....	1,000	1,044,978
1.300%, 05/15/29..... EUR	500	602,346
Best Buy Co., Inc.		
4.450%, 10/01/28.....	800	913,506
Biogen, Inc.		
4.050%, 09/15/25.....	900	984,743
2.250%, 05/01/30.....	2,800	2,762,856
BlackRock, Inc.		
1.250%, 05/06/25..... EUR	600	722,513
3.250%, 04/30/29.....	1,000	1,094,920
2.400%, 04/30/30.....	2,500	2,580,345
Booking Holdings, Inc.		
1.800%, 03/03/27..... EUR	500	618,713
3.550%, 03/15/28.....	1,200	1,329,929
4.625%, 04/13/30.....	253	298,337
Boston Properties LP		
3.250%, 01/30/31.....	1,400	1,468,723
Bristol-Myers Squibb Co.		
3.450%, 11/15/27.....	600	658,308
Broadcom, Inc.		
4.300%, 11/15/32.....	1,000	1,113,471
Ω 3.137%, 11/15/35.....	1,000	982,816
Brown & Brown, Inc.		
4.500%, 03/15/29.....	1,000	1,135,376
2.375%, 03/15/31.....	2,000	1,974,985
Brown-Forman Corp.		
2.600%, 07/07/28..... GBP	700	1,018,921
Campbell Soup Co.		
4.150%, 03/15/28.....	600	672,282
Capital One Financial Corp.		
3.750%, 03/09/27.....	600	654,336

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
3.800%, 01/31/28.....	700	\$ 772,159
1.650%, 06/12/29..... EUR	1,000	1,205,493
Cardinal Health, Inc.		
3.410%, 06/15/27.....	1,000	1,078,750
Charles Schwab Corp.		
2.750%, 10/01/29.....	1,500	1,577,353
Choice Hotels International, Inc.		
3.700%, 12/01/29.....	500	532,700
Chubb INA Holdings, Inc.		
1.550%, 03/15/28..... EUR	800	981,660
0.875%, 12/15/29..... EUR	1,500	1,759,628
Cigna Corp.		
3.400%, 03/01/27.....	1,000	1,076,021
4.375%, 10/15/28.....	1,000	1,146,353
2.400%, 03/15/30.....	1,900	1,919,257
Citigroup, Inc.		
1.625%, 03/21/28..... EUR	800	984,372
Citizens Bank NA		
3.750%, 02/18/26.....	500	545,732
Citrix Systems, Inc.		
3.300%, 03/01/30.....	2,300	2,333,459
Clorox Co.		
1.800%, 05/15/30.....	2,000	1,944,939
CNO Financial Group, Inc.		
5.250%, 05/30/29.....	3,000	3,498,451
Coca-Cola Co.		
0.950%, 05/06/36..... EUR	1,500	1,725,240
Colgate-Palmolive Co.		
0.500%, 03/06/26..... EUR	600	705,168
Comcast Corp.		
5.500%, 11/23/29..... GBP	600	1,049,801
4.250%, 01/15/33.....	500	585,339
Constellation Brands, Inc.		
3.600%, 02/15/28.....	1,000	1,095,331
3.150%, 08/01/29.....	1,000	1,062,288
Costco Wholesale Corp.		
3.000%, 05/18/27.....	700	758,418
1.600%, 04/20/30.....	2,000	1,947,662
Cox Communications, Inc.		
Ω 3.500%, 08/15/27.....	500	541,149
Darden Restaurants, Inc.		
# 3.850%, 05/01/27.....	1,000	1,087,076
DH Europe Finance Sarl		
1.200%, 06/30/27..... EUR	800	962,336
Discover Financial Services		
4.500%, 01/30/26.....	800	886,819
Discovery Communications LLC		
1.900%, 03/19/27..... EUR	800	975,083
3.950%, 03/20/28.....	2,000	2,202,332
Dollar General Corp.		
4.150%, 11/01/25.....	600	660,418
Dover Corp.		
3.150%, 11/15/25.....	1,000	1,067,429

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
E*TRADE Financial Corp.		
4.500%, 06/20/28.....	1,000	\$1,138,442
Eaton Corp.		
4.000%, 11/02/32.....	950	1,095,911
Eaton Vance Corp.		
3.500%, 04/06/27.....	477	515,470
eBay, Inc.		
3.600%, 06/05/27.....	200	218,325
Emerson Electric Co.		
1.250%, 10/15/25..... EUR	500	600,922
2.000%, 10/15/29..... EUR	300	383,595
Equinix, Inc.		
3.200%, 11/18/29.....	1,000	1,053,468
2.150%, 07/15/30.....	1,500	1,461,136
ERP Operating LP		
# 2.500%, 02/15/30.....	2,500	2,563,500
Expedia Group, Inc.		
3.800%, 02/15/28.....	1,000	1,079,380
FedEx Corp.		
1.625%, 01/11/27..... EUR	700	857,163
1.300%, 08/05/31..... EUR	1,000	1,183,180
4.900%, 01/15/34.....	594	724,856
Fidelity National Financial, Inc.		
3.400%, 06/15/30.....	1,300	1,384,446
Fiserv, Inc.		
1.625%, 07/01/30..... EUR	2,200	2,687,018
Five Corners Funding Trust II		
Ω 2.850%, 05/15/30.....	2,500	2,588,062
Flex Ltd.		
4.875%, 06/15/29.....	1,000	1,136,935
4.875%, 05/12/30.....	1,500	1,719,707
FMR LLC		
Ω 4.950%, 02/01/33.....	1,250	1,548,741
Fortune Brands Home & Security, Inc.		
3.250%, 09/15/29.....	1,000	1,074,753
Fox Corp.		
4.709%, 01/25/29.....	700	808,759
Franklin Resources, Inc.		
1.600%, 10/30/30.....	400	377,597
GATX Corp.		
3.500%, 03/15/28.....	600	645,134
General Dynamics Corp.		
2.125%, 08/15/26.....	600	619,699
Gilead Sciences, Inc.		
3.650%, 03/01/26.....	600	650,574
4.000%, 09/01/36.....	1,750	2,000,335
Global Payments, Inc.		
4.450%, 06/01/28.....	1,000	1,124,853
Goldman Sachs Group, Inc.		
3.125%, 07/25/29..... GBP	500	739,956
3.000%, 02/12/31..... EUR	1,000	1,363,865
6.125%, 02/15/33.....	1,000	1,325,010

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
Harley-Davidson, Inc. 3.500%, 07/28/25.....	1,000	\$1,056,284
Hasbro, Inc. 3.500%, 09/15/27.....	1,900	2,045,243
Health Care Service Corp. A Mutual Legal Reserve Co. Ω 2.200%, 06/01/30.....	2,700	2,685,528
Healthcare Trust of America Holdings LP 2.000%, 03/15/31.....	1,000	944,560
Hewlett Packard Enterprise Co. 4.900%, 10/15/25.....	200	224,086
Honeywell International, Inc. 2.250%, 02/22/28..... EUR	800	1,025,997
HP, Inc. 3.400%, 06/17/30.....	3,000	3,168,773
Intercontinental Exchange, Inc. 2.100%, 06/15/30.....	2,500	2,466,475
International Business Machines Corp. 1.750%, 03/07/28..... EUR	800	1,001,153
J M Smucker Co. 4.250%, 03/15/35.....	1,400	1,634,915
Jabil, Inc. 3.000%, 01/15/31.....	2,800	2,866,010
Johnson & Johnson 2.900%, 01/15/28.....	2,500	2,687,556
3.550%, 03/01/36.....	1,200	1,376,661
JPMorgan Chase & Co. 2.950%, 10/01/26.....	500	529,020
3.500%, 12/18/26..... GBP	400	601,617
5.500%, 10/15/40.....	3,300	4,487,986
Juniper Networks, Inc. 3.750%, 08/15/29.....	2,000	2,177,985
Kemper Corp. 2.400%, 09/30/30.....	1,200	1,183,776
Kilroy Realty LP 2.500%, 11/15/32.....	3,500	3,429,403
Kroger Co. 7.500%, 04/01/31.....	600	843,457
Laboratory Corp. of America Holdings 3.600%, 09/01/27.....	1,000	1,085,435
Lam Research Corp. 4.000%, 03/15/29.....	800	912,574
Lazard Group LLC 4.375%, 03/11/29.....	2,600	2,939,663
Lear Corp. 3.800%, 09/15/27.....	319	348,410
4.250%, 05/15/29.....	500	557,844

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
Legg Mason, Inc. 4.750%, 03/15/26.....	900	\$1,019,986
Leggett & Platt, Inc. 4.400%, 03/15/29.....	500	568,543
Liberty Mutual Group, Inc. 2.750%, 05/04/26..... EUR	1,100	1,394,925
Lincoln National Corp. 3.050%, 01/15/30.....	1,000	1,055,952
# 3.400%, 01/15/31.....	2,000	2,157,796
Loews Corp. 3.750%, 04/01/26.....	600	654,914
Markel Corp. 3.500%, 11/01/27.....	800	865,738
Mars, Inc. Ω 3.600%, 04/01/34.....	1,200	1,345,292
Marsh & McLennan Cos., Inc. 2.250%, 11/15/30.....	2,000	1,998,896
McDonald's Corp. 1.750%, 05/03/28..... EUR	800	998,051
McKesson Corp. 3.125%, 02/17/29..... GBP	1,200	1,760,892
Merck & Co., Inc. 1.875%, 10/15/26..... EUR	600	751,443
MetLife, Inc. 6.500%, 12/15/32.....	500	696,925
5.700%, 06/15/35.....	2,000	2,700,951
Micron Technology, Inc. 5.327%, 02/06/29.....	950	1,120,572
4.663%, 02/15/30.....	800	913,120
Molson Coors Beverage Co. 3.000%, 07/15/26.....	1,500	1,588,912
Morgan Stanley 1.375%, 10/27/26..... EUR	800	970,059
3.625%, 01/20/27.....	1,000	1,086,839
Motorola Solutions, Inc. 4.600%, 05/23/29.....	1,000	1,151,013
2.300%, 11/15/30.....	1,000	976,251
NIKE, Inc. 2.850%, 03/27/30.....	2,000	2,142,443
Oracle Corp. 3.400%, 07/08/24.....	2,000	2,114,170
2.950%, 04/01/30.....	3,500	3,628,186
O'Reilly Automotive, Inc. 3.600%, 09/01/27.....	600	658,720
PepsiCo, Inc. 0.875%, 07/18/28..... EUR	900	1,075,012
Pfizer, Inc. 3.450%, 03/15/29.....	600	664,355
PPG Industries, Inc. 1.400%, 03/13/27..... EUR	800	978,099
2.800%, 08/15/29.....	500	518,899
2.550%, 06/15/30.....	500	511,677
Principal Financial Group, Inc. 3.100%, 11/15/26.....	800	851,962

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
3.700%, 05/15/29.....	1,000	\$1,108,585
Procter & Gamble Co.		
1.200%, 10/30/28..... EUR	1,000	1,228,215
Progressive Corp.		
6.250%, 12/01/32.....	500	681,883
Prudential Financial, Inc.		
3.878%, 03/27/28.....	390	437,529
QUALCOMM, Inc.		
1.650%, 05/20/32.....	1,133	1,071,481
Quest Diagnostics, Inc.		
4.200%, 06/30/29.....	1,000	1,135,376
Ralph Lauren Corp.		
2.950%, 06/15/30.....	3,000	3,140,291
Realty Income Corp.		
1.800%, 03/15/33.....	3,000	2,829,224
Reinsurance Group of America, Inc.		
3.150%, 06/15/30.....	1,400	1,477,288
Roper Technologies, Inc.		
4.200%, 09/15/28.....	1,000	1,129,970
Ross Stores, Inc.		
1.875%, 04/15/31.....	3,250	3,130,274
Royalty Pharma PLC		
3.300%, 09/02/40.....	2,500	2,497,729
Ryder System, Inc.		
3.350%, 09/01/25.....	2,000	2,132,850
salesforce.com, Inc.		
3.700%, 04/11/28.....	1,000	1,118,029
Simon Property Group LP		
# 2.650%, 07/15/30.....	2,970	3,031,447
Sky Ltd.		
4.000%, 11/26/29..... GBP	600	955,088
Starbucks Corp.		
4.000%, 11/15/28.....	500	566,032
Stryker Corp.		
3.650%, 03/07/28.....	1,000	1,102,901
Sysco Corp.		
3.300%, 07/15/26.....	1,000	1,071,450
3.250%, 07/15/27.....	1,500	1,608,293
Teledyne FLIR LLC		
2.500%, 08/01/30.....	2,000	2,008,882
Thermo Fisher Scientific, Inc.		
1.375%, 09/12/28..... EUR	900	1,090,424
TWDC Enterprises 18 Corp.		
2.758%, 10/07/24..... CAD	1,000	831,246
United Parcel Service, Inc.		
1.000%, 11/15/28..... EUR	800	963,394
UnitedHealth Group, Inc.		
3.875%, 12/15/28.....	1,000	1,130,610
4.625%, 07/15/35.....	600	741,935
Utah Acquisition Sub, Inc.		
2.250%, 11/22/24..... EUR	800	977,944
Ventas Realty LP		
4.125%, 01/15/26.....	2,000	2,192,856

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
Verizon Communications, Inc.		
2.625%, 12/01/31..... EUR	800	\$ 1,071,325
VF Corp.		
2.800%, 04/23/27.....	2,900	3,054,470
2.950%, 04/23/30.....	2,500	2,618,479
ViacomCBS, Inc.		
4.000%, 01/15/26.....	600	654,876
4.950%, 01/15/31.....	800	949,855
4.200%, 05/19/32.....	500	569,089
VMware, Inc.		
4.650%, 05/15/27.....	1,000	1,133,180
3.900%, 08/21/27.....	1,400	1,535,424
Walgreens Boots Alliance, Inc.		
3.600%, 11/20/25..... GBP	700	1,021,481
3.200%, 04/15/30.....	2,270	2,414,073
Walmart, Inc.		
5.750%, 12/19/30..... GBP	1,490	2,768,615
1.800%, 09/22/31.....	1,000	985,458
5.625%, 03/27/34..... GBP	3,100	6,110,152
5.250%, 09/28/35..... GBP	1,300	2,550,078
Walt Disney Co.		
6.200%, 12/15/34.....	400	559,926
Wells Fargo & Co.		
3.000%, 10/23/26.....	600	633,742
1.000%, 02/02/27..... EUR	900	1,060,120
# 4.150%, 01/24/29.....	2,500	2,814,605
Welltower, Inc.		
3.100%, 01/15/30.....	2,000	2,102,566
2.750%, 01/15/31.....	900	924,448
Whirlpool Corp.		
4.750%, 02/26/29.....	500	580,996
Whirlpool Finance Luxembourg Sarl		
1.100%, 11/09/27..... EUR	650	774,280
TOTAL UNITED STATES.....		328,999,945
TOTAL BONDS.....		832,839,482
U.S. TREASURY OBLIGATIONS — (0.1%)		
U.S. Treasury Notes		
1.500%, 01/31/27.....	1,000	1,013,867
TOTAL INVESTMENT SECURITIES (Cost \$867,162,237).....		879,002,503
	<u>Shares</u>	
SECURITIES LENDING COLLATERAL — (1.0%)		
@§ The DFA Short Term Investment Fund.....	742,883	8,595,158
TOTAL INVESTMENTS — (100.0%) (Cost \$875,757,354).....		\$887,597,661

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

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

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
NOK	523,638	USD	60,391	Citibank NA	11/05/21	\$ 1,592
SGD	144,487	USD	106,431	Citibank NA	11/05/21	714
NZD	83,398	USD	58,520	Citibank NA	11/12/21	1,236
NZD	51,717	USD	37,003	Goldman Sachs International	11/12/21	52
GBP	1,162,735	USD	1,568,512	Citibank NA	11/15/21	22,767
USD	1,106,712	GBP	804,460	Goldman Sachs International	11/15/21	5,756
GBP	854,323	USD	1,163,875	Societe Generale	11/15/21	5,322
USD	7,191,827	GBP	5,214,346	Goldman Sachs International	01/05/22	53,260
USD	465,139	JPY	52,736,355	Citibank NA	01/06/22	2,025
USD	27,702,356	JPY	3,081,257,751	State Street Bank and Trust	01/06/22	643,702
AUD	870,933	USD	650,496	Royal Bank of Canada	01/13/22	4,821
USD	137,546,801	EUR	117,728,079	State Street Bank and Trust	01/19/22	1,177,568
Total Appreciation						\$ 1,918,815
USD	2,385,428	NOK	20,678,127	Citibank NA	11/05/21	\$ (62,271)
USD	4,178,430	SGD	5,646,868	Citibank NA	11/05/21	(9,032)
USD	1,634,941	SGD	2,211,302	State Street Bank and Trust	11/05/21	(4,861)
NZD	67,943	USD	48,920	Citibank NA	11/12/21	(238)
USD	2,779,949	NZD	4,013,282	State Street Bank and Trust	11/12/21	(95,607)
GBP	998,853	USD	1,373,683	Goldman Sachs International	11/15/21	(6,687)
USD	95,424,154	GBP	70,240,064	HSBC Bank	11/15/21	(703,964)
USD	95,719,532	CAD	120,013,504	Citibank NA	12/31/21	(1,269,278)
CAD	1,280,637	USD	1,035,175	Royal Bank of Canada	12/31/21	(230)
USD	44,343,344	AUD	59,155,294	State Street Bank and Trust	01/13/22	(166,950)
USD	5,007,831	AUD	6,778,384	State Street Bank and Trust	01/18/22	(92,431)
Total (Depreciation)						\$(2,411,549)
Total Appreciation (Depreciation)						\$ (492,734)

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 45,149,154	—	\$ 45,149,154
Bonds				
Australia.....	—	56,028,059	—	56,028,059
Austria.....	—	1,946,045	—	1,946,045
Belgium.....	—	7,637,100	—	7,637,100
Canada.....	—	142,051,601	—	142,051,601
Denmark.....	—	1,111,478	—	1,111,478
Finland.....	—	1,791,243	—	1,791,243
France.....	—	58,376,203	—	58,376,203
Germany.....	—	33,302,248	—	33,302,248
Italy.....	—	2,596,636	—	2,596,636
Japan.....	—	29,406,122	—	29,406,122
Netherlands.....	—	15,884,016	—	15,884,016
New Zealand.....	—	2,716,422	—	2,716,422

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Norway.....	—	\$ 21,129,472	—	\$ 21,129,472
Singapore.....	—	5,606,229	—	5,606,229
Spain.....	—	2,999,954	—	2,999,954
Supranational Organization Obligations.....	—	58,266,036	—	58,266,036
Switzerland.....	—	4,106,053	—	4,106,053
United Kingdom.....	—	58,884,620	—	58,884,620
United States.....	—	328,999,945	—	328,999,945
U.S. Treasury Obligations.....	—	1,013,867	—	1,013,867
Securities Lending Collateral.....	—	8,595,158	—	8,595,158
Forward Currency Contracts**.....	—	(492,734)	—	(492,734)
TOTAL.....	—	\$887,104,927	—	\$887,104,927

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	U.S. Social Core Equity 2 Portfolio*	U.S. Sustainability Core 1 Portfolio*	U.S. Sustainability Targeted Value Portfolio*	International Sustainability Core 1 Portfolio*	International Social Core Equity Portfolio*
ASSETS:					
Investment Securities at Value (including \$64,622, \$189,740, \$5,785, \$150,865 and \$74,124 of securities on loan, respectively).....	\$ 1,739,156	\$ 5,613,445	\$ 285,022	\$ 3,363,099	\$ 1,588,889
Temporary Cash Investments at Value & Cost.....	6,171	29,150	6,274	—	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$35,074, \$106,729, \$2,767, \$140,319 and \$70,163, respectively).....	35,077	106,736	2,767	140,332	70,171
Foreign Currencies at Value.....	—	—	—	8,880	3,220
Cash.....	—	—	—	14,441	2,220
Receivables:					
Investment Securities Sold.....	817	8,527	381	3,698	4,946
Dividends and Interest.....	1,115	3,365	80	9,964	5,142
Securities Lending Income.....	12	22	1	97	57
Fund Shares Sold.....	797	4,148	328	2,326	941
Unrealized Gain on Foreign Currency Contracts.....	—	—	—	1	2
Deferred Offering Costs.....	—	—	1	—	—
Prepaid Expenses and Other Assets.....	24	35	16	28	20
Total Assets.....	1,783,169	5,765,428	294,870	3,542,866	1,675,608
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned.....	35,086	106,751	2,767	140,337	70,170
Investment Securities Purchased.....	2,272	31,312	6,020	14,575	2,905
Fund Shares Redeemed.....	772	1,483	29	587	417
Due to Advisor.....	274	738	80	590	310
Unrealized Loss on Foreign Currency Contracts.....	—	—	—	43	4
Accrued Expenses and Other Liabilities.....	253	489	132	485	269
Total Liabilities.....	38,657	140,773	9,028	156,617	74,075
NET ASSETS.....	\$ 1,744,512	\$ 5,624,655	\$ 285,842	\$ 3,386,249	\$ 1,601,533
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	70,568,859	153,875,410	15,825,610	252,094,680	102,629,672
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE.....					
	\$ 24.72	\$ 36.55	\$ 18.06	\$ 13.43	\$ 15.60
Investment Securities at Cost.....	\$ 842,924	\$ 3,315,626	\$ 221,840	\$ 2,469,658	\$ 1,217,633
Foreign Currencies at Cost.....	—	—	—	8,823	3,217
NET ASSETS CONSIST OF:					
Paid-In Capital.....	\$ 784,648	\$ 3,263,460	\$ 210,404	\$ 2,492,973	\$ 1,219,731
Total Distributable Earnings (Loss).....	959,864	2,361,195	75,438	893,276	381,802
NET ASSETS.....	\$ 1,744,512	\$ 5,624,655	\$ 285,842	\$ 3,386,249	\$ 1,601,533
(1) NUMBER OF SHARES AUTHORIZED.....	1,000,000,000	1,000,000,000	500,000,000	1,000,000,000	1,000,000,000

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	Emerging Markets Sustainability Core 1 Portfolio*	Emerging Markets Social Core Equity Portfolio*	Global Social Core Equity Portfolio	DFA Social Fixed Income Portfolio*	DFA Global Sustainability Fixed Income Portfolio*
ASSETS:					
Investments in Affiliated Investment Companies at Value.....	—	—	\$ 70,250	—	—
Investment Securities at Value (including \$37,562, \$66,895, \$0, \$21,621 and \$8,412 of securities on loan).....	\$ 964,428	\$ 1,718,358	—	\$ 539,781	\$ 879,003
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$14,237, \$28,980, \$0, \$22,101 and \$8,595, respectively).....	14,238	28,983	—	22,102	8,595
Foreign Currencies at Value.....	2,907	4,234	—	1	89
Cash.....	6,656	497	—	1,261	15,131
Receivables:					
Investment Securities Sold.....	147	371	678	221	—
Dividends, Interest and Tax Reclaims.....	808	1,403	—	3,994	6,986
Securities Lending Income.....	76	185	—	1	1
Fund Shares Sold.....	884	966	—	601	1,819
Unrealized Gain on Forward Currency Contracts.....	—	—	—	—	1,919
Unrealized Gain on Foreign Currency Contracts.....	3	—	—	—	—
Prepaid Expenses and Other Assets.....	11	9	13	14	29
Total Assets.....	<u>990,158</u>	<u>1,755,006</u>	<u>70,941</u>	<u>567,976</u>	<u>913,572</u>
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned.....	14,239	28,986	—	22,107	8,595
Investment Securities Purchased.....	6,804	1,013	—	497	10,061
Fund Shares Redeemed.....	89	284	—	196	394
Due to Advisor.....	300	540	—	92	164
Line of Credit.....	—	—	642	—	—
Unrealized Loss on Forward Currency Contracts.....	—	—	—	—	2,412
Unrealized Loss on Foreign Currency Contracts.....	2	—	—	—	40
Deferred Taxes Payable.....	4,556	9,367	—	—	—
Accrued Expenses and Other Liabilities.....	295	662	56	76	168
Total Liabilities.....	<u>26,285</u>	<u>40,852</u>	<u>698</u>	<u>22,968</u>	<u>21,834</u>
NET ASSETS.....	<u>\$ 963,873</u>	<u>\$ 1,714,154</u>	<u>\$ 70,243</u>	<u>\$ 545,008</u>	<u>\$ 891,738</u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>91,695,968</u>	<u>106,606,102</u>	<u>5,284,788</u>	<u>51,644,591</u>	<u>81,050,583</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE.....	<u>\$ 10.51</u>	<u>\$ 16.08</u>	<u>\$ 13.29</u>	<u>\$ 10.55</u>	<u>\$ 11.00</u>
Investments in Affiliated Investment Companies at Cost.....	\$ —	\$ —	\$ 54,191	\$ —	\$ —
Investment Securities at Cost.....	\$ 817,574	\$ 1,220,337	\$ —	\$ 529,980	\$ 867,162
Foreign Currencies at Cost.....	\$ 2,827	\$ 3,995	\$ —	\$ 1	\$ 89
NET ASSETS CONSIST OF:					
Paid-In Capital.....	\$ 806,376	\$ 1,260,237	\$ 54,053	\$ 529,604	\$ 880,114
Total Distributable Earnings (Loss).....	157,497	453,917	16,190	15,404	11,624
NET ASSETS.....	<u>\$ 963,873</u>	<u>\$ 1,714,154</u>	<u>\$ 70,243</u>	<u>\$ 545,008</u>	<u>\$ 891,738</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>500,000,000</u>	<u>1,500,000,000</u>	<u>500,000,000</u>	<u>1,000,000,000</u>	<u>500,000,000</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	U.S. Social Core Equity 2 Portfolio[#]	U.S. Sustainability Core 1 Portfolio[#]	U.S. Sustainability Targeted Value Portfolio[#]	International Sustainability Core 1 Portfolio[#]	International Social Core Equity Portfolio[#]
Investment Income					
Dividends (Net of Foreign Taxes Withheld of \$8, \$14, \$2, \$7,358 and \$3,894, respectively).....	\$ 22,662	\$ 60,855	\$ 3,713	\$ 74,559	\$ 41,969
Income from Securities Lending.....	165	286	7	1,350	775
Total Investment Income.....	<u>22,827</u>	<u>61,141</u>	<u>3,720</u>	<u>75,909</u>	<u>42,744</u>
Expenses					
Investment Management Fees.....	3,226	7,839	748	6,767	3,725
Accounting & Transfer Agent Fees.....	249	889	46	602	203
Custodian Fees.....	25	51	6	301	203
Filing Fees.....	73	173	26	196	58
Shareholders' Reports.....	46	72	41	63	54
Directors'/Trustees' Fees & Expenses.....	17	48	2	32	17
Professional Fees.....	21	58	35	43	24
Organizational & Offering Costs.....	—	—	36	—	—
Previously Waived Fees Recovered by Advisor (Note C).....	—	208	9	—	—
Other.....	46	101	10	107	202
Total Expenses.....	<u>3,703</u>	<u>9,439</u>	<u>959</u>	<u>8,111</u>	<u>4,486</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	—	127	—	—
Fees Paid Indirectly (Note C).....	—	—	—	13	3
Net Expenses.....	<u>3,703</u>	<u>9,439</u>	<u>832</u>	<u>8,098</u>	<u>4,483</u>
Net Investment Income (Loss).....	<u>19,124</u>	<u>51,702</u>	<u>2,888</u>	<u>67,811</u>	<u>38,261</u>
Realized and Unrealized Gain (Loss)					
Net Realized Gain (Loss) on:					
Investment Securities Sold**.....	84,680	98,651	13,002	31,351	49,563
Affiliated Investment Companies Shares Sold.....	(2)	(9)	—	(3)	—
Futures.....	723	—	226	134	463
Foreign Currency Transactions.....	—	—	—	(362)	123
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency.....	479,044	1,406,334	55,951	701,948	376,399
Affiliated Investment Companies Shares.....	—	—	—	(6)	(4)
Translation of Foreign Currency-Denominated Amounts.....	—	—	—	(122)	(80)
Net Realized and Unrealized Gain (Loss).....	<u>564,445</u>	<u>1,504,976</u>	<u>69,179</u>	<u>732,940</u>	<u>426,464</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$583,569</u></u>	<u><u>\$1,556,678</u></u>	<u><u>\$72,067</u></u>	<u><u>\$800,751</u></u>	<u><u>\$464,725</u></u>

** Net of foreign capital gain taxes withheld of \$0, \$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)

	Emerging Markets Sustainability Core 1 Portfolio[#]	Emerging Markets Social Core Equity Portfolio[#]	Global Social Core Equity Portfolio	DFA Social Fixed Income Portfolio[#]	DFA Global Sustainability Fixed Income Portfolio[#]
Investment Income					
Income Distributions Received from Affiliated Investment Companies.....	—	—	\$ 1,699	—	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	—	—	1,699	—	—
Fund Investment Income					
Dividends (Net of Foreign Taxes Withheld of \$2,775, \$5,439, \$0, \$0 and \$0, respectively).....	\$ 20,236	\$ 41,602	—	—	—
Interest.....	—	—	—	\$ 10,322	\$ 13,815
Income from Securities Lending.....	725	1,676	—	13	9
Total Fund Investment Income.....	20,961	43,278	—	10,335	13,824
Fund Expenses					
Investment Management Fees.....	3,505	6,935	—	974	1,733
Accounting & Transfer Agent Fees.....	204	218	4	84	160
Custodian Fees.....	369	748	—	4	24
Filing Fees.....	123	48	15	40	92
Shareholders' Reports.....	31	65	—	23	14
Directors'/Trustees' Fees & Expenses.....	10	20	23	5	9
Professional Fees.....	45	71	—	6	8
Organizational & Offering Costs.....	—	—	2	—	—
Previously Waived Fees Recovered by Advisor (Note C).....	4	—	39	—	73
Other.....	43	215	—	2	18
Total Fund Expenses.....	4,334	8,320	83	1,138	2,131
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	—	20	—	21
Fees Paid Indirectly (Note C).....	3	2	—	1	2
Net Expenses.....	4,331	8,318	63	1,137	2,108
Net Investment Income (Loss).....	16,630	34,960	1,636	9,198	11,716
Realized and Unrealized Gain (Loss)					
Net Realized Gain (Loss) on:					
Investment Securities Sold**.....	19,015	87,611	—	5,874	2,052
Affiliated Investment Companies Shares Sold.....	(1)	(1)	129	(1)	(1)
Futures.....	241	1,617	(15)	—	—
Foreign Currency Transactions.....	(320)	(376)	—	1	128
Forward Currency Contracts.....	—	—	—	(271)	(2,369)
In-Kind Redemptions.....	—	—	12,725	—	—
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency.....	84,666	238,734	—	(20,002)	(24,652)
Affiliated Investment Companies Shares.....	—	(1)	17,413	—	—
Futures.....	2	—	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	(9)	4	—	(2)	(51)
Forward Currency Contracts.....	—	—	—	(74)	(2,448)
Net Realized and Unrealized Gain (Loss).....	103,594	327,588	30,252	(14,475)	(27,341)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	\$120,224	\$362,548	\$31,888	\$ (5,277)	\$(15,625)

** Net of foreign capital gain taxes withheld of \$274, \$26, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	U.S. Social Core Equity 2 Portfolio		U.S. Sustainability Core 1 Portfolio		U.S. Sustainability Targeted Value Portfolio		International Sustainability Core 1 Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Period Jul 07, 2020 to Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets								
Operations:								
Net Investment Income (Loss).....	\$ 19,124	\$ 19,195	\$ 51,702	\$ 36,710	\$ 2,888	\$ 332	\$ 67,811	\$ 35,707
Net Realized Gain (Loss) on:								
Investment Securities Sold*,**.....	84,680	(16,180)	98,651	(28,482)	13,002	346	31,351	(11,648)
Affiliated Investment Companies								
Shares Sold.....	(2)	(9)	(9)	(15)	—	—	(3)	(15)
Futures.....	723	(1)	—	—	226	185	134	(1,383)
Foreign Currency Transactions.....	—	—	—	—	—	—	(362)	260
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign								
Currency.....	479,044	50,112	1,406,334	320,326	55,951	7,231	701,948	45,887
Affiliated Investment Companies								
Shares.....	—	(1)	—	1	—	—	(6)	13
Translation of Foreign								
Currency-Denominated Amounts....	—	—	—	—	—	—	(122)	90
Net Increase (Decrease) in Net Assets Resulting from Operations.....	583,569	53,116	1,556,678	328,540	72,067	8,094	800,751	68,911
Distributions:								
Institutional Class Shares.....	(19,292)	(46,015)	(54,438)	(52,283)	(3,000)	(269)	(61,506)	(34,198)
Capital Share Transactions (1):								
Shares Issued.....	267,671	325,859	1,617,763	1,539,808	176,116	89,042	793,954	1,275,037
Shares Issued in Lieu of Cash								
Distributions.....	17,323	41,872	50,805	48,877	3,000	269	55,899	30,180
Shares Redeemed.....	(350,926)	(376,669)	(783,458)	(727,144)	(52,853)	(6,624)	(382,281)	(535,550)
Net Increase (Decrease) from Capital Share Transactions.....	(65,932)	(8,938)	885,110	861,541	126,263	82,687	467,572	769,667
Total Increase (Decrease) in Net Assets.....	498,345	(1,837)	2,387,350	1,137,798	195,330	90,512	1,206,817	804,380
Net Assets								
Beginning of Year.....	1,246,167	1,248,004	3,237,305	2,099,507	90,512	—	2,179,432	1,375,052
End of Year.....	<u>\$1,744,512</u>	<u>\$1,246,167</u>	<u>\$5,624,655</u>	<u>\$3,237,305</u>	<u>\$285,842</u>	<u>\$90,512</u>	<u>\$3,386,249</u>	<u>\$2,179,432</u>
(1) Shares Issued and Redeemed:								
Shares Issued.....	12,038	21,263	49,247	68,221	10,828	8,584	62,005	140,542
Shares Issued in Lieu of Cash								
Distributions.....	789	2,497	1,562	2,071	189	25	4,333	2,968
Shares Redeemed.....	(15,819)	(23,974)	(24,374)	(31,609)	(3,213)	(587)	(30,145)	(57,949)
Net Increase (Decrease) from Shares Issued and Redeemed...	(2,992)	(214)	26,435	38,683	7,804	8,022	36,193	85,561

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	International Social Core Equity Portfolio		Emerging Markets Sustainability Core 1 Portfolio		Emerging Markets Social Core 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).....	\$ 38,261	\$ 27,279	\$ 16,630	\$ 8,915	\$ 34,960	\$ 30,690
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	49,563	(15,440)	19,015	(456)	87,611	(32,813)
Affiliated Investment Companies Shares Sold.....	—	(1)	(1)	—	(1)	(2)
Futures.....	463	(121)	241	(568)	1,617	(83)
Foreign Currency Transactions.....	123	(180)	(320)	37	(376)	(660)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	376,399	(72,867)	84,666	60,286	238,734	12,644
Affiliated Investment Companies Shares.....	(4)	6	—	—	(1)	—
Futures.....	—	—	2	(2)	—	—
Translation of Foreign Currency-Denominated Amounts.....	(80)	48	(9)	(3)	4	(43)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	464,725	(61,276)	120,224	68,209	362,548	9,733
Distributions:						
Institutional Class Shares.....	(35,541)	(26,116)	(14,961)	(8,889)	(32,216)	(32,632)
Capital Share Transactions (1):						
Shares Issued.....	227,396	390,450	314,650	459,780	319,628	361,682
Shares Issued in Lieu of Cash Distributions.....	32,098	23,399	14,600	8,615	27,163	28,511
Shares Redeemed.....	(302,457)	(318,883)	(134,156)	(136,847)	(430,806)	(366,395)
Net Increase (Decrease) from Capital Share Transactions.....	(42,963)	94,966	195,094	331,548	(84,015)	23,798
Total Increase (Decrease) in Net Assets.....	386,221	7,574	300,357	390,868	246,317	899
Net Assets						
Beginning of Year.....	1,215,312	1,207,738	663,516	272,648	1,467,837	1,466,938
End of Year.....	<u>\$1,601,533</u>	<u>\$1,215,312</u>	<u>\$ 963,873</u>	<u>\$ 663,516</u>	<u>\$1,714,154</u>	<u>\$1,467,837</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	15,187	36,677	28,986	59,202	19,842	30,547
Shares Issued in Lieu of Cash Distributions.....	2,154	1,985	1,364	1,019	1,672	2,258
Shares Redeemed.....	(20,489)	(28,401)	(12,426)	(17,240)	(26,308)	(31,014)
Net Increase (Decrease) from Shares Issued and Redeemed...	<u>(3,148)</u>	<u>10,261</u>	<u>17,924</u>	<u>42,981</u>	<u>(4,794)</u>	<u>1,791</u>

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$274 and \$26, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$12 and \$1, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	Global Social Core Equity Portfolio		DFA Social Fixed Income Portfolio		DFA Global Sustainability Fixed Income Portfolio	
	Year Ended Oct 31, 2021	Period Nov 19, 2019 to 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).....	\$ 1,636	\$ 1,158	\$ 9,198	\$ 8,027	\$ 11,716	\$ 6,875
Capital Gain Distributions Received from Affiliated Investment Companies.....	—	750	—	—	—	—
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	—	—	5,874	1,982	2,052	456
Affiliated Investment Companies Shares Sold.....	129	(85)	(1)	(4)	(1)	2
Futures.....	(15)	(6)	—	—	—	—
Foreign Currency Transactions.....	—	—	1	9	128	44
Forward Currency Contracts.....	—	—	(271)	(407)	(2,369)	(8,036)
In-Kind Redemptions.....	12,725	—	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	—	—	(20,002)	15,767	(24,652)	18,174
Affiliated Investment Companies Shares.....	17,413	(1,354)	—	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	—	—	(2)	—	(51)	(2)
Forward Currency Contracts.....	—	—	(74)	107	(2,448)	5,313
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>31,888</u>	<u>463</u>	<u>(5,277)</u>	<u>25,481</u>	<u>(15,625)</u>	<u>22,826</u>
Distributions:						
Institutional Class Shares.....	(2,374)	(1,149)	(9,503)	(8,100)	(10,882)	(7,449)
Capital Share Transactions (1):						
Shares Issued.....	11,303	75,815	216,502	154,429	484,832	312,250
Shares Issued in Lieu of Cash Distributions.....	2,368	1,117	9,273	8,047	10,854	7,436
Shares Redeemed.....	(48,793)	(395)	(72,790)	(71,287)	(138,877)	(125,114)
Net Increase (Decrease) from Capital Share Transactions.....	<u>(35,122)</u>	<u>76,537</u>	<u>152,985</u>	<u>91,189</u>	<u>356,809</u>	<u>194,572</u>
Total Increase (Decrease) in Net Assets.....	<u>(5,608)</u>	<u>75,851</u>	<u>138,205</u>	<u>108,570</u>	<u>330,302</u>	<u>209,949</u>
Net Assets						
Beginning of Year.....	<u>75,851</u>	<u>—</u>	<u>406,803</u>	<u>298,233</u>	<u>561,436</u>	<u>351,487</u>
End of Year.....	<u>\$ 70,243</u>	<u>\$75,851</u>	<u>\$545,008</u>	<u>\$406,803</u>	<u>\$ 891,738</u>	<u>\$ 561,436</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	887	7,829	20,193	14,505	43,349	28,130
Shares Issued in Lieu of Cash Distributions.....	197	120	865	758	959	692
Shares Redeemed.....	<u>(3,702)</u>	<u>(47)</u>	<u>(6,784)</u>	<u>(6,691)</u>	<u>(12,499)</u>	<u>(11,525)</u>
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(2,618)</u>	<u>7,902</u>	<u>14,274</u>	<u>8,572</u>	<u>31,809</u>	<u>17,297</u>

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Social Core Equity 2 Portfolio					U.S. Sustainability Core 1 Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 16.94	\$ 16.92	\$ 15.83	\$ 15.58	\$ 12.77	\$ 25.40	\$ 23.65	\$ 21.35	\$ 20.47	\$ 16.74
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.27	0.25	0.25	0.24	0.22	0.37	0.34	0.33	0.30	0.28
Net Gains (Losses) on Securities (Realized and Unrealized)	7.78	0.39	1.33	0.41	2.93	11.17	1.92	2.46	1.06	3.89
Total from Investment Operations	8.05	0.64	1.58	0.65	3.15	11.54	2.26	2.79	1.36	4.17
Less Distributions:										
Net Investment Income	(0.27)	(0.24)	(0.24)	(0.22)	(0.21)	(0.39)	(0.30)	(0.30)	(0.28)	(0.29)
Net Realized Gains	—	(0.38)	(0.25)	(0.18)	(0.13)	—	(0.21)	(0.19)	(0.20)	(0.15)
Total Distributions	(0.27)	(0.62)	(0.49)	(0.40)	(0.34)	(0.39)	(0.51)	(0.49)	(0.48)	(0.44)
Net Asset Value, End of Year	\$ 24.72	\$ 16.94	\$ 16.92	\$ 15.83	\$ 15.58	\$ 36.55	\$ 25.40	\$ 23.65	\$ 21.35	\$ 20.47
Total Return	47.73%	3.85%	10.43%	4.19%	24.99%	45.64%	9.73%	13.39%	6.68%	25.18%
Net Assets, End of Year (thousands)	\$1,744,512	\$1,246,167	\$1,248,004	\$1,203,289	\$988,618	\$5,624,655	\$3,237,305	\$2,099,507	\$1,656,355	\$1,193,184
Ratio of Expenses to Average Net Assets	0.23%	0.28%	0.29%	0.28%	0.28%	0.21%	0.25%	0.25%	0.25%	0.25%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.23%	0.28%	0.29%	0.28%	0.28%	0.21%	0.25%	0.26%	0.25%	0.27%
Ratio of Net Investment Income to Average Net Assets	1.20%	1.56%	1.59%	1.44%	1.49%	1.13%	1.39%	1.48%	1.38%	1.50%
Portfolio Turnover Rate	16%	13%	18%	9%	10%	8%	5%	12%	4%	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)

	U.S. Sustainability Targeted Value Portfolio		International Sustainability Core 1 Portfolio					
	Year Ended Oct 31, 2021	Period Jul 7, 2020 to Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	
Net Asset Value, Beginning of Period.....	\$ 11.28	\$ 10.00	\$ 10.09	\$ 10.55	\$ 9.74	\$ 10.86	\$ 8.85	
Income from Investment Operations (A)								
Net Investment Income (Loss)	0.23	0.05	0.29	0.20	0.29	0.27	0.25	
Net Gains (Losses) on Securities (Realized and Unrealized)	6.81	1.27	3.31	(0.47)	0.79	(1.14)	2.00	
Total from Investment Operations	7.04	1.32	3.60	(0.27)	1.08	(0.87)	2.25	
Less Distributions:								
Net Investment Income	(0.20)	(0.04)	(0.26)	(0.19)	(0.27)	(0.25)	(0.24)	
Net Realized Gains	(0.06)	—	—	—	—	—	—	
Total Distributions	(0.26)	(0.04)	(0.26)	(0.19)	(0.27)	(0.25)	(0.24)	
Net Asset Value, End of Period.....	\$ 18.06	\$ 11.28	\$ 13.43	\$ 10.09	\$ 10.55	\$ 9.74	\$ 10.86	
Total Return	62.79%	13.19%(B)	35.82%	(2.58%)	11.26%	(8.21%)	25.66%	
Net Assets, End of Period (thousands)	\$285,842	\$90,512	\$3,386,249	\$2,179,432	\$1,375,052	\$932,412	\$774,000	
Ratio of Expenses to Average Net Assets	0.40%	0.40%(C)(D)	0.27%	0.32%	0.35%	0.37%	0.39%	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.46%	0.78%(C)(D)	0.27%	0.33%	0.36%	0.34%	0.39%	
Ratio of Net Investment Income to Average Net Assets	1.39%	1.35%(C)(D)	2.28%	1.97%	2.89%	2.47%	2.51%	
Portfolio Turnover Rate	21%	3%(B)	7%	4%	5%	8%	10%	

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	International Social Core Equity Portfolio					Emerging Markets Sustainability Core 1 Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Period Mar 27, 2018 to Oct 31, 2018	
Net Asset Value, Beginning of Year.....	\$ 11.49	\$ 12.64	\$ 12.17	\$ 13.69	\$ 11.14	\$ 8.99	\$ 8.86	\$ 8.01	\$ 10.00	
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.37	0.27	0.38	0.37	0.32	0.20	0.17	0.21	0.13	
Net Gains (Losses) on Securities (Realized and Unrealized) ..	4.09	(1.16)	0.47	(1.55)	2.54	1.49	0.11	0.81	(2.04)	
Total from Investment Operations	4.46	(0.89)	0.85	(1.18)	2.86	1.69	0.28	1.02	(1.91)	
Less Distributions:										
Net Investment Income	(0.35)	(0.26)	(0.38)	(0.34)	(0.31)	(0.17)	(0.15)	(0.17)	(0.08)	
Total Distributions	(0.35)	(0.26)	(0.38)	(0.34)	(0.31)	(0.17)	(0.15)	(0.17)	(0.08)	
Net Asset Value, End of Year	\$ 15.60	\$ 11.49	\$ 12.64	\$ 12.17	\$ 13.69	\$ 10.51	\$ 8.99	\$ 8.86	\$ 8.01	
Total Return	38.96%	(7.10%)	7.18%	(8.86%)	25.98%	18.83%	3.27%	12.85%	(19.13%)(B)	
Net Assets, End of Year (thousands)	\$1,601,533	\$1,215,312	\$1,207,738	\$1,057,790	\$828,916	\$963,873	\$663,516	\$272,648	\$111,976	
Ratio of Expenses to Average Net Assets	0.29%	0.32%	0.33%	0.33%	0.38%	0.49%	0.60%	0.63%	0.65%(C)(D)	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.29%	0.33%	0.35%	0.33%	0.38%	0.49%	0.61%	0.69%	0.73%(C)(D)	
Ratio of Net Investment Income to Average Net Assets	2.49%	2.29%	3.15%	2.67%	2.58%	1.87%	1.97%	2.44%	2.32%(C)(D)	
Portfolio Turnover Rate	20%	9%	17%	8%	11%	13%	5%	6%	6%(B)	

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 Social Core Equity Portfolio					Global Social 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	Period Nov 19, 2019 to Oct 31, 2020
Net Asset Value, Beginning of Year	\$ 13.18	\$ 13.38	\$ 12.25	\$ 14.41	\$ 11.76	\$ 9.60	\$ 10.00
Income from Investment Operations (A)							
Net Investment Income (Loss)	0.33	0.27	0.35	0.31	0.26	0.20	0.17
Net Gains (Losses) on Securities (Realized and Unrealized)	2.87	(0.18)	1.13	(2.18)	2.65	3.77	(0.41)
Total from Investment Operations	3.20	0.09	1.48	(1.87)	2.91	3.97	(0.24)
Less Distributions:							
Net Investment Income	(0.30)	(0.29)	(0.35)	(0.29)	(0.26)	(0.19)	(0.16)
Net Realized Gains	—	—	—	—	—	(0.09)	—
Total Distributions	(0.30)	(0.29)	(0.35)	(0.29)	(0.26)	(0.28)	(0.16)
Net Asset Value, End of Year	\$ 16.08	\$ 13.18	\$ 13.38	\$ 12.25	\$ 14.41	\$ 13.29	\$ 9.60
Total Return	24.28%	0.82%	12.20%	(13.19%)	25.04%	41.79%	(2.29%)(B)
Net Assets, End of Year (thousands)	\$1,714,154	\$1,467,837	\$1,466,938	\$1,318,615	\$1,361,922	\$70,243	\$75,851
Ratio of Expenses to Average Net Assets *	0.47%	0.53%	0.54%	0.53%	0.57%	0.34%(E)	0.34%(C)(D)(E)
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) *	0.47%	0.54%	0.55%	0.53%	0.57%	0.36%(E)	0.57%(C)(D)(E)
Ratio of Net Investment Income to Average Net Assets	2.00%	2.16%	2.64%	2.18%	2.06%	1.60%(E)	1.86%(C)(D)(E)
Portfolio Turnover Rate	22%	20%	15%	11%	14%	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	0.28%	0.32%(C)

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 Social Fixed Income Portfolio					DFA Global Sustainability Fixed Income Portfolio			
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Period Nov 6, 2018 to Oct 31, 2019
Net Asset Value, Beginning of Period.....	\$ 10.89	\$ 10.36	\$ 9.43	\$ 9.90	\$ 10.01	\$ 11.40	\$ 11.00	\$ 10.00	
Income from Investment Operations (A)									
Net Investment Income (Loss)	0.20	0.24	0.26	0.23	0.19	0.17	0.18	0.20	
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.33)	0.53	0.92	(0.48)	(0.12)	(0.37)	0.45	0.96	
Total from Investment Operations	(0.13)	0.77	1.18	(0.25)	0.07	(0.20)	0.63	1.16	
Less Distributions:									
Net Investment Income	(0.19)	(0.24)	(0.25)	(0.22)	(0.18)	(0.18)	(0.21)	(0.16)	
Net Realized Gains	(0.02)	—	—	—	—	(0.02)	(0.02)	—	
Total Distributions	(0.21)	(0.24)	(0.25)	(0.22)	(0.18)	(0.20)	(0.23)	(0.16)	
Net Asset Value, End of Period.....	\$ 10.55	\$ 10.89	\$ 10.36	\$ 9.43	\$ 9.90	\$ 11.00	\$ 11.40	\$ 11.00	
Total Return	(1.19%)	7.54%	12.72%	(2.50%)	0.73%	(1.78%)	5.83%	11.65%(B)	
Net Assets, End of Period (thousands)	\$545,008	\$406,803	\$298,233	\$226,233	\$126,034	\$891,738	\$561,436	\$351,487	
Ratio of Expenses to Average Net Assets	0.23%	0.25%	0.27%	0.27%	0.27%	0.28%	0.28%	0.28%(C)(D)	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.23%	0.25%	0.26%	0.25%	0.29%	0.28%	0.30%	0.33%(C)(D)	
Ratio of Net Investment Income to Average Net Assets	1.89%	2.21%	2.60%	2.43%	1.95%	1.55%	1.62%	1.85%(C)(D)	
Portfolio Turnover Rate	21%	18%	15%	9%	24%	11%	19%	7%(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 whose shares are offered without a sales charge, generally to institutional investors and clients of registered investment advisors. The Fund offers one hundred operational portfolios, ten of which, U.S. Social Core Equity 2 Portfolio, U.S. Sustainability Core 1 Portfolio, U.S. Sustainability Targeted Value Portfolio, International Sustainability Core 1 Portfolio, International Social Core Equity Portfolio, Emerging Markets Sustainability Core 1 Portfolio, Emerging Markets Social Core Equity Portfolio, Global Social Core Equity Portfolio, DFA Social Fixed Income Portfolio, and DFA Global Sustainability Fixed Income Portfolio (the "Portfolios"), are included in this report. The remaining operational portfolios are presented in separate reports. The Portfolios are investment companies and, accordingly, follow the accounting and reporting guidance under Financial Accounting Standards Board ("FASB") Accounting Standards Certification ("ASC") Topic 946, "Financial Services-Investment Companies." The Global Social Core Equity Portfolio generally allocates its assets among other funds managed by Dimensional Fund Advisors LP (collectively, the "Underlying Funds"). The Global Social Core Equity Portfolio may also invest in affiliated and unaffiliated registered and unregistered money market funds. The Global Social Core Equity Portfolio invests in three Underlying Funds within the Fund. As of October 31, 2021, the Global Social Core Equity Portfolio was the owner of record of the following approximate percentages of the total outstanding shares of the following Underlying Funds as detailed below:

<u>Fund of Funds</u>	<u>Underlying Funds</u>	<u>Percentage Ownership at 10/31/2021</u>
Global Social Core Equity Portfolio	U.S. Social Core Equity 2 Portfolio (IDG)	2%
	International Social Core Equity Portfolio (IDG)	1%
	Emerging Markets Social Core Equity Portfolio (IDG)	—

B. Significant Accounting Policies:

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

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

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

Debt securities held by the DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and

most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. 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.

Securities held by U.S. Social Core Equity 2 Portfolio, U.S. Sustainability Core 1 Portfolio and U.S. Sustainability Targeted Value Portfolio (the "Domestic Equity Portfolios") and International Sustainability Core 1 Portfolio, International Social Core Equity Portfolio, Emerging Markets Social Core Equity Portfolio and Emerging Markets Sustainability Core 1 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 Domestic Equity Portfolios and the International Equity Portfolios that are listed on Nasdaq are valued at the Nasdaq Official Closing Price ("NOCP"). If there is no last reported sale price or NOCP for the day, the Domestic Equity Portfolios and the International Equity Portfolios value the securities within the range of the most recent quoted bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

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

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, on behalf of the International Equity Portfolios the Board of Directors 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.

Futures contracts held by the Portfolios 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.

Shares held by the Global Social Core Equity Portfolio in other investment companies (such as the Underlying Funds) are valued at their respective daily net asset values as reported by their administrator. These valuations are classified as Level 1 in the hierarchy.

A summary of the inputs used to value the Portfolios' investments by each major security type, industry and/or country is disclosed previously in this note. Valuation hierarchy tables are 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 International Equity Portfolios, DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income Portfolio whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Portfolios enter into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement.

The International Equity Portfolios, DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income Portfolio 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.

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, DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income 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 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 Portfolios estimate the character of received distributions that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Discount and premium on debt securities purchased are amortized over the lives of the respective securities, using the effective interest method. Expenses directly attributable to a Portfolio are directly charged. Common expenses of the Fund or the Portfolios are allocated using methods approved by the Board, generally based on average net assets.

The International Equity Portfolios, DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income Portfolio 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 International Equity Portfolios, DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income Portfolio 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.

Emerging Markets Social Core Equity Portfolio and Emerging Markets Sustainability Core 1 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. The Advisor is not paid a fee for the services it provides as investment advisor to the Global Social Core Equity Portfolio. As a shareholder of the Underlying Funds, the Global Social Core Equity Portfolio pays its proportionate share of the management fees paid to the Advisor by the Underlying Funds.

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:

U.S. Social Core Equity 2 Portfolio.....	0.20%*
U.S. Sustainability Core 1 Portfolio.....	0.17%*
U.S. Sustainability Targeted Value Portfolio.....	0.36%
International Sustainability Core 1 Portfolio.....	0.23%*
International Social Core Equity Portfolio.....	0.24%*
Emerging Markets Sustainability Core 1 Portfolio.....	0.39%*
Emerging Markets Social Core Equity Portfolio.....	0.40%*
Global Social Core Equity Portfolio.....	0.00%
DFA Social Fixed Income Portfolio.....	0.20%
DFA Global Sustainability Fixed Income Portfolio.....	0.23%

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

Portfolio	Management Fee Prior to February 28, 2021	Management Fee Effective February 28, 2021
U.S. Social Core Equity 2 Portfolio	0.23%	0.19%
U.S. Sustainability Core 1 Portfolio	0.20%	0.16%
International Sustainability Core 1 Portfolio	0.27%	0.21%
International Social Core Equity Portfolio	0.27%	0.23%
Emerging Markets Sustainability Core 1 Portfolio	0.45%	0.37%
Emerging Markets Social Core Equity Portfolio	0.45%	0.37%

Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, including management fees, and in some instances, assume certain expenses of the Portfolios, as described in the notes below. The Fee Waiver Agreements for the Portfolios will remain in effect through February 28, 2022. The Fee Waiver Agreements may only be terminated by the Fund's Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. During the year ended October 31, 2021, the Portfolios had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2021, and the

previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2021, are also reflected below (amounts in thousands). At any time that the Portfolio Expenses (defined below) of a class of a Portfolio are less than the applicable Expense Limitation Amount listed below, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense Limitation Amount that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount in place for the Portfolio. The Fund, on behalf of the Portfolios, is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery.

Institutional Class Shares	Expense Limitation Amount	Recovery of Previously Waived Fees/ Expenses Assumed	Waived Fees/ Expenses Assumed	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery
U.S. Social Core Equity 2 Portfolio (1).....	0.60%	—	—	—
U.S. Sustainability Core 1 Portfolio (2).....	0.25%	\$208	—	—
U.S. Sustainability Targeted Value Portfolio (3).....	0.40%	9	\$127	\$223
International Sustainability Core 1 Portfolio (2).....	0.38%	—	—	—
International Social Core Equity Portfolio (2).....	0.38%	—	—	—
Emerging Markets Sustainability Core 1 Portfolio (3).....	0.65%	4	—	—
Emerging Markets Social Core Equity Portfolio (2).....	0.57%	—	—	—
Global Social Core Equity Portfolio (4).....	0.34%	39	20	119
DFA Social Fixed Income Portfolio (2).....	0.27%	—	—	—
DFA Global Sustainability Fixed Income Portfolio (3).....	0.28%	73	21	153

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

(2) The Advisor has contractually agreed to waive all or a portion of its management fee and assume the ordinary operating expenses of a class of each of the Portfolios listed above (excluding the expenses that the Portfolio incurs indirectly through its investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of each Portfolio listed above, on an annualized basis, to the rates listed above as a percentage of a class of the respective Portfolio's average net assets (the "Expense Limitation Amount"). Prior to January 1, 2017, the Expense Limitation Amounts for the International Sustainability Core 1 Portfolio, International Social Core Equity Portfolio and Emerging Markets Social Core Equity Portfolio were 0.42%, 0.60% and 0.85%, respectively, of the average net assets of each such Portfolio on an annualized basis.

(3) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the ordinary operating expenses of a class of each of the Portfolios listed above (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 each Portfolio listed above to the rates listed above as a percentage of the average net assets of a class of the respective Portfolio on an annualized basis (the "Expense Limitation Amount").

(4) The Advisor has contractually agreed to assume all or a portion of the ordinary other expenses of the Institutional Class of the Global Social Core Equity Portfolio to the extent necessary to limit the ordinary operating expenses of the Institutional Class of the Portfolio (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 DFA Short Term Investment Fund) ("Portfolio Expenses") to the rate listed above as a percentage of the class of the Portfolio's average net assets (the "Expense Limitation Amount"). The maximum amount assumed under this assumption agreement is the full amount of the ordinary other expenses incurred directly by the Global Social Core Equity Portfolio and, accordingly, it is possible for the net Portfolio Expenses of the Portfolio to exceed the Expense Limitation Amount under certain circumstances.

Earned Income Credit:

Additionally, the Portfolios have entered into arrangements with their custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of 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
International Sustainability Core 1 Portfolio.....	\$13
International Social Core Equity Portfolio.....	3
Emerging Markets Sustainability Core 1 Portfolio.....	3
Emerging Markets Social Core Equity Portfolio.....	2
DFA Social Fixed Income Portfolio.....	1
DFA Global Sustainability Fixed Income 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):

U.S. Social Core Equity 2 Portfolio.....	\$24
U.S. Sustainability Core 1 Portfolio.....	45
U.S. Sustainability Targeted Value Portfolio.....	1
International Sustainability Core 1 Portfolio.....	31
International Social Core Equity Portfolio.....	18
Emerging Markets Sustainability Core 1 Portfolio.....	7
Emerging Markets Social Core Equity Portfolio.....	38
Global Social Core Equity Portfolio.....	1
DFA Social Fixed Income Portfolio.....	5
DFA Global Sustainability Fixed Income Portfolio.....	6

E. Purchases and Sales of Securities:

For the year ended October 31, 2021, the Portfolios made the following purchases and sales of investment securities other than short-term securities, in-kind redemptions and U.S. government securities (with respect to the Equity Portfolios) (amounts in thousands):

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
U.S. Social Core Equity 2 Portfolio.....	—	—	\$ 252,973	\$305,895
U.S. Sustainability Core 1 Portfolio.....	—	—	1,256,765	346,529
U.S. Sustainability Targeted Value Portfolio.....	—	—	170,396	43,244
International Sustainability Core 1 Portfolio.....	—	—	685,834	210,829

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
International Social Core Equity Portfolio....	—	—	\$ 303,784	\$342,005
Emerging Markets Sustainability Core 1 Portfolio.....	—	—	342,977	115,912
Emerging Markets Social Core Equity Portfolio.....	—	—	386,945	461,981
DFA Social Fixed Income Portfolio.....	\$142,012	\$28,690	114,370	71,640
DFA Global Sustainability Fixed Income Portfolio.....	28,190	30,523	406,311	50,236

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
U.S. Social Core Equity 2 Portfolio									
The DFA Short Term Investment Fund	\$53,912	\$273,113	\$291,946	\$ (2)	—	\$ 35,077	3,032	\$23	—
Total	\$53,912	\$273,113	\$291,946	\$ (2)	—	\$ 35,077	3,032	\$23	—
U.S. Sustainability Core 1 Portfolio									
The DFA Short Term Investment Fund	\$75,811	\$643,553	\$612,619	\$ (9)	—	\$106,736	9,225	\$48	—
Total	\$75,811	\$643,553	\$612,619	\$ (9)	—	\$106,736	9,225	\$48	—
U.S. Sustainability Targeted Value Portfolio									
The DFA Short Term Investment Fund	\$ 989	\$ 21,647	\$ 19,869	—	—	\$ 2,767	239	\$ 1	—
Total	\$ 989	\$ 21,647	\$ 19,869	—	—	\$ 2,767	239	\$ 1	—
International Sustainability Core 1 Portfolio									
The DFA Short Term Investment Fund	\$83,308	\$671,508	\$614,475	\$ (3)	\$ (6)	\$140,332	12,129	\$74	—
Total	\$83,308	\$671,508	\$614,475	\$ (3)	\$ (6)	\$140,332	12,129	\$74	—
International Social Core Equity Portfolio									
The DFA Short Term Investment Fund	\$59,307	\$308,236	\$297,368	—	\$ (4)	\$ 70,171	6,065	\$38	—
Total	\$59,307	\$308,236	\$297,368	—	\$ (4)	\$ 70,171	6,065	\$38	—

	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
Emerging Markets Sustainability Core 1 Portfolio									
The DFA Short Term Investment Fund	\$ 6,169	\$ 75,709	\$ 67,639	\$ (1)	—	\$14,238	1,231	—	—
Total	\$ 6,169	\$ 75,709	\$ 67,639	\$ (1)	—	\$14,238	1,231	—	—
Emerging Markets Social Core Equity Portfolio									
The DFA Short Term Investment Fund	\$20,235	\$132,365	\$123,615	\$ (1)	\$ (1)	\$28,983	2,505	\$ 16	—
Total	\$20,235	\$132,365	\$123,615	\$ (1)	\$ (1)	\$28,983	2,505	\$ 16	—
Global Social Core Equity Portfolio									
U.S. Social Core Equity 2 Portfolio	\$43,061	—	\$ 12,815	—	\$11,278	\$41,524	1,680	\$ 716	—
International Social Core Equity Portfolio	22,782	—	7,794	\$129	5,191	20,308	1,301	727	—
Emerging Markets Social Core Equity Portfolio	10,087	—	2,613	—	944	8,418	523	255	—
Total	\$75,930	—	\$ 23,222	\$129	\$17,413	\$70,250	3,504	\$1,698	—
DFA Social Fixed Income Portfolio									
The DFA Short Term Investment Fund	\$12,811	\$ 98,006	\$ 88,714	\$ (1)	—	\$22,102	1,910	\$ 8	—
Total	\$12,811	\$ 98,006	\$ 88,714	\$ (1)	—	\$22,102	1,910	\$ 8	—
DFA Global Sustainability Fixed Income Portfolio									
The DFA Short Term Investment Fund	\$ 6,287	\$ 58,730	\$ 56,421	\$ (1)	—	\$ 8,595	743	\$ 4	—
Total	\$ 6,287	\$ 58,730	\$ 56,421	\$ (1)	—	\$ 8,595	743	\$ 4	—

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 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
U.S. Social Core Equity 2 Portfolio				
2020.....	\$17,695	\$28,320	—	\$46,015
2021.....	19,291	—	—	19,291
U.S. Sustainability Core 1 Portfolio				
2020.....	33,717	18,566	—	52,283
2021.....	54,438	—	—	54,438
U.S. Sustainability Targeted Value Portfolio				
2020.....	269	—	—	269
2021.....	2,889	111	—	3,000
International Sustainability Core 1 Portfolio				
2020.....	34,199	—	—	34,199
2021.....	61,506	—	—	61,506
International Social Core Equity Portfolio				
2020.....	26,116	—	—	26,116
2021.....	35,542	—	—	35,542
Emerging Markets Sustainability Core 1 Portfolio				
2020.....	8,889	—	—	8,889
2021.....	14,961	—	—	14,961
Emerging Markets Social Core Equity Portfolio				
2020.....	32,632	—	—	32,632
2021.....	32,216	—	—	32,216
Global Social Core Equity Portfolio				
2020.....	1,149	—	—	1,149
2021.....	1,629	745	—	2,374
DFA Social Fixed Income Portfolio				
2020.....	8,100	—	—	8,100
2021.....	8,775	729	—	9,504
DFA Global Sustainability Fixed Income Portfolio				
2020.....	7,450	—	—	7,450
2021.....	9,900	982	—	10,882

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
U.S. Social Core Equity 2 Portfolio.....	\$(1,459)	\$(5,595)	\$(7,054)
U.S. Sustainability Core 1 Portfolio.....	(4,714)	(933)	(5,647)
U.S. Sustainability Targeted Value Portfolio.....	(1,413)	(7)	(1,420)
International Sustainability Core 1 Portfolio.....	(2,454)	—	(2,454)
International Social Core Equity Portfolio.....	(3,016)	—	(3,016)
Emerging Markets Sustainability Core 1 Portfolio.....	(2,043)	(76)	(2,119)
Emerging Markets Social Core Equity Portfolio.....	(2,661)	—	(2,661)
Global Social Core Equity Portfolio.....	—	—	—
DFA Social Fixed Income Portfolio.....	(550)	—	(550)
DFA Global Sustainability Fixed Income Portfolio.....	(879)	—	(879)

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)
U.S. Social Core Equity 2 Portfolio.....	\$ 2,175	\$61,383	—	\$ 896,331	\$ 959,889
U.S. Sustainability Core 1 Portfolio.....	4,059	64,548	—	2,292,632	2,361,239
U.S. Sustainability Targeted Value Portfolio.....	10,272	1,866	—	63,301	75,439
International Sustainability Core 1 Portfolio.....	25,107	—	\$ (6,536)	874,739	893,310
International Social Core Equity Portfolio.....	17,366	5,036	—	359,418	381,820
Emerging Markets Sustainability Core 1 Portfolio.....	4,823	14,899	—	137,780	157,502
Emerging Markets Social Core Equity Portfolio.....	10,794	—	(33,621)	476,782	453,955
Global Social Core Equity Portfolio.....	98	43	—	16,048	16,189
DFA Social Fixed Income Portfolio.....	1,067	4,589	—	9,751	15,407
DFA Global Sustainability Fixed Income Portfolio.....	9,772	975	—	952	11,699

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):

	Unlimited	Total
U.S. Social Core Equity 2 Portfolio.....	—	—
U.S. Sustainability Core 1 Portfolio.....	—	—
U.S. Sustainability Targeted Value Portfolio.....	—	—

	<u>Unlimited</u>	<u>Total</u>
International Sustainability Core 1 Portfolio.....	\$ 6,536	\$ 6,536
International Social Core Equity Portfolio.....	—	—
Emerging Markets Sustainability Core 1 Portfolio.....	—	—
Emerging Markets Social Core Equity Portfolio.....	33,621	33,621
Global Social Core Equity Portfolio.....	—	—
DFA Social Fixed Income Portfolio.....	—	—
DFA Global Sustainability Fixed Income Portfolio.....	—	—

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

U.S. Social Core Equity 2 Portfolio.....	\$16,263
U.S. Sustainability Core 1 Portfolio.....	28,633
International Sustainability Core 1 Portfolio.....	30,556
International Social Core Equity Portfolio.....	39,781
Emerging Markets Sustainability Core 1 Portfolio.....	2,613
Emerging Markets Social Core Equity Portfolio.....	86,901

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

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
U.S. Social Core Equity 2 Portfolio.....	\$ 884,074	\$ 909,401	\$ (13,070)	\$ 896,331
U.S. Sustainability Core 1 Portfolio.....	3,456,699	2,331,372	(38,740)	2,292,632
U.S. Sustainability Targeted Value Portfolio.....	230,763	67,618	(4,318)	63,300
International Sustainability Core 1 Portfolio.....	2,628,735	961,752	(87,056)	874,696
International Social Core Equity Portfolio.....	1,299,619	447,752	(88,310)	359,442
Emerging Markets Sustainability Core 1 Portfolio.....	836,400	215,724	(73,456)	142,268
Emerging Markets Social Core Equity Portfolio.....	1,261,411	620,583	(134,653)	485,930
Global Social Core Equity Portfolio.....	54,202	16,048	—	16,048
DFA Social Fixed Income Portfolio.....	552,133	14,124	(4,373)	9,751
DFA Global Sustainability Fixed Income Portfolio.....	886,606	14,270	(13,332)	938

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 any of 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. Each Portfolios' federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

G. Financial Instruments:

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

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

2. *Forward Currency Contracts:* The DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income Portfolio hedge their foreign currency exposure to attempt to protect against uncertainty in the level of future foreign currency exchange rates. The DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income Portfolio may enter into forward foreign currency contracts to hedge against fluctuations in currency exchange rates or to transfer balances from one currency to another currency. The DFA Social Fixed Income Portfolio and DFA Global Sustainability Fixed Income Portfolio also may enter into a forward contract to buy or sell the amount of foreign currency approximating the value of some or all of the portfolio securities quoted or denominated in such foreign currency. The decision to hedge a Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by a 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.

3. *Futures Contracts:* The Domestic Equity Portfolios, Global Social Core Equity Portfolio and the International Equity Portfolios 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 Portfolios. Upon entering into a futures contract, the Domestic Equity Portfolios, Global Social Core Equity Portfolio and the International Equity 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 Domestic Equity Portfolios, Global Social Core Equity Portfolio and the International Equity 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 Portfolios could lose more than the initial margin requirements.

The Domestic Equity Portfolios, Global Social Core Equity Portfolio and the International Equity Portfolios entering into stock index futures are subject to equity price risk from those 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**
U.S. Sustainability Targeted Value Portfolio.....	\$ —	\$ 187

	Forward Currency Contracts*	Futures**
International Sustainability Core 1 Portfolio.....	\$ —	\$ 712
Emerging Markets Sustainability Core 1 Portfolio.....	—	2,198
Emerging Markets Social Core Equity Portfolio.....	—	2,703
DFA Social Fixed Income Portfolio.....	6,929	—
DFA Global Sustainability Fixed Income Portfolio.....	415,035	—

* 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)
DFA Global Sustainability Fixed Income Portfolio.....	\$1,919	\$1,919

	Liability Derivatives Value	
	Total Value at October 31, 2021	Forward Currency Contracts (2)
DFA Global Sustainability Fixed Income Portfolio.....	\$(2,412)	\$(2,412)

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

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

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)
U.S. Social Core Equity 2 Portfolio.....	\$ 723	—	\$ 723*
U.S. Sustainability Targeted Value Portfolio.....	226	—	226*
International Sustainability Core 1 Portfolio.....	134	—	134*
International Social Core Equity Portfolio.....	463	—	463*
Emerging Markets Sustainability Core 1 Portfolio.....	241	—	241*
Emerging Markets Social Core Equity Portfolio.....	1,617	—	1,617*
Global Social Core Equity Portfolio.....	(15)	—	(15)*
DFA Social Fixed Income Portfolio.....	(271)	\$ (271)	—
DFA Global Sustainability Fixed Income Portfolio.....	(2,369)	(2,369)	—

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Forward Currency Contracts (3)	Equity Contracts (4)
Emerging Markets Sustainability Core 1 Portfolio.....	\$ 2	—	\$ 2*
DFA Social Fixed Income Portfolio.....	(74)	\$ (74)	—
DFA Global Sustainability Fixed Income Portfolio.....	(2,448)	(2,448)	—

(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 Portfolios 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 Portfolio 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 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, a Portfolio does not offset derivative assets and derivative liabilities that are subject to netting arrangements in the Statements of Assets and Liabilities.

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

Description	Gross Amounts of Recognized Assets (a)	Net Amounts of Assets Presented in the 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				
DFA Global Sustainability Fixed Income Portfolio										
Citibank NA.	\$ 29	\$ 29	\$ (29)	—	—	\$1,341	\$1,341	\$ (29)	—	\$1,312
HSBC Bank.	—	—	—	—	—	704	704	—	—	704
State Street Bank and Trust.	1,821	1,821	(360)	—	\$1,461	360	360	(360)	—	—
Societe Generale.	5	5	—	—	5	—	—	—	—	—
Goldman Sachs International.	59	59	(7)	—	52	7	7	(7)	—	—
Royal Bank of Canada.	5	5	—	—	5	—	—	—	—	—
Total	\$1,919	\$1,919	\$(396)	—	\$1,523	\$2,412	\$2,412	\$(396)	—	\$2,016

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

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

H. Line of Credit and Interfund Lending Program:

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

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

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

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2021</u>
U.S. Social Core Equity 2 Portfolio.....	0.83%	\$ 5,819	15	\$ 2	\$21,544	—
U.S. Sustainability Core 1 Portfolio.....	0.84%	17,561	4	2	22,298	—
U.S. Sustainability Targeted Value Portfolio..	0.84%	594	14	—	2,354	—
International Sustainability Core 1 Portfolio.....	0.84%	27,905	4	3	28,234	—
International Social Core Equity Portfolio.....	0.82%	4,075	28	3	15,627	—
Emerging Markets Sustainability Core 1 Portfolio.....	0.84%	10,810	7	2	31,699	—
Emerging Markets Social Core Equity Portfolio.....	0.83%	3,606	50	4	9,580	—
Global Social Core Equity Portfolio.....	0.83%	642	3	—	642	\$642

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

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

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

I. Affiliated Trades:

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

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

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
U.S. Social Core Equity 2 Portfolio.....	\$ 38,631	\$40,417	\$4,905
U.S. Sustainability Core 1 Portfolio.....	213,624	57,968	7,221
U.S. Sustainability Targeted Value Portfolio.....	52,679	7,086	1,561
International Sustainability Core 1 Portfolio.....	54,469	21,062	974
International Social Core Equity Portfolio.....	28,562	48,974	4,827
Emerging Markets Sustainability Core 1 Portfolio.....	907	564	(62)
Emerging Markets Social Core Equity Portfolio.....	1,431	2,943	36

J. 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. Additionally, the following Portfolios received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	<u>Non-Cash Collateral Market Value</u>
U.S. Social Core Equity 2 Portfolio.....	\$31,073
U.S. Sustainability Core 1 Portfolio.....	86,967
U.S. Sustainability Targeted Value Portfolio.....	3,174
International Sustainability Core 1 Portfolio.....	18,055
International Social Core Equity Portfolio.....	8,229
Emerging Markets Sustainability Core 1 Portfolio.....	26,408
Emerging Markets Social Core Equity Portfolio.....	44,594

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

Subject to their stated investment policies, each Portfolio with securities on loan will generally invest the cash collateral received for the loaned securities in The 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 Portfolios also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. Additionally, each Portfolio will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or, other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible for taxation at qualified dividend income rates.

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

	Remaining Contractual Maturity of the Agreements As of October 31, 2021				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
U.S. Social Core Equity 2 Portfolio					
Common Stocks.....	\$ 35,086	—	—	—	\$ 35,086
U.S. Sustainability Core 1 Portfolio					
Common Stocks.....	106,751	—	—	—	106,751
U.S. Sustainability Targeted Value Portfolio					
Common Stocks.....	2,767	—	—	—	2,767
International Sustainability Core 1 Portfolio					
Common Stocks.....	140,337	—	—	—	140,337
International Social Core Equity Portfolio					
Common Stocks.....	70,170	—	—	—	70,170
Emerging Markets Sustainability Core 1 Portfolio					
Common Stocks.....	14,239	—	—	—	14,239
Emerging Markets Social Core Equity Portfolio					
Common Stocks.....	28,986	—	—	—	28,986
DFA Social Fixed Income Portfolio					
Agency Obligations, Bonds.....	22,107	—	—	—	22,107
DFA Global Sustainability Fixed Income Portfolio					
Bonds.....	8,595	—	—	—	8,595

K. Indemnities; Contractual Obligations:

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

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

L. In-Kind Redemptions:

During the year ended October 31, 2021, the Global Social Core Equity Portfolio realized net gains (losses) on in-kind redemptions as follows (amount in thousands):

Global Social Core Equity Portfolio	\$12,725
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M. 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.

N. 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.

O. Other:

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

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
U.S. Social Core Equity 2 Portfolio.....	5	72%

	Number of Shareholders	Approximate Percentage of Outstanding Shares
U.S. Sustainability Core 1 Portfolio.....	4	77%
U.S. Sustainability Targeted Value Portfolio.....	3	94%
International Sustainability Core 1 Portfolio.....	3	74%
International Social Core Equity Portfolio.....	4	51%
Emerging Markets Sustainability Core 1 Portfolio.....	3	89%
Emerging Markets Social Core Equity Portfolio.....	5	54%
Global Social Core Equity Portfolio.....	5	90%
DFA Social Fixed Income Portfolio.....	4	84%
DFA Global Sustainability Fixed Income Portfolio.....	4	94%

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.

P. 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 other subsequent events requiring recognition or disclosure in the financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinions on the Financial Statements

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

Portfolio	Statement of operations	Statement of changes in net assets	Financial highlights
U.S. Social Core Equity 2 Portfolio (1) U.S. Sustainability Core 1 Portfolio (1) International Sustainability Core 1 Portfolio (1) International Social Core Equity Portfolio (1) Emerging Markets Sustainability Core 1 Portfolio (1) Emerging Markets Social Core Equity Portfolio (1) DFA Social Fixed Income Portfolio (2) DFA Global Sustainability Fixed Income Portfolio (2)	For the year ended October 31, 2021	For the years ended October 31, 2021 and 2020	For each of the periods indicated therein
U.S. Sustainability Targeted Value Portfolio (1)	For the year ended October 31, 2021	For the year ended October 31, 2021 and the period from June 7, 2020 (commencement of operations) through October 31, 2020	
Global Social Core Equity Portfolio (2)	For the year ended October 31, 2021	For the year ended October 31, 2021 and the period from November 19, 2019 (commencement of operations) through October 31, 2020	

- (1) Summary schedule of portfolio holdings
(2) Schedule of investments

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 agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania
December 22, 2021

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

FUND MANAGEMENT

(Unaudited)

Trustees/Directors

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

Each Board has three standing committees, an Audit Committee, a Nominating Committee, and an Investment Strategy Committee (the “Strategy Committee”). The Audit Committee is composed of George M. Constantinides, Roger G. Ibbotson, Abbie J. Smith and Ingrid M. Werner. Each member of the Audit Committee is a disinterested Trustee/Director. The Audit Committee oversees the Fund’s accounting and financial reporting policies and practices, the Fund’s internal controls, the Fund’s financial statements and the independent audits thereof and performs other oversight functions as requested by the Board. The Audit Committee recommends the appointment of each Fund’s independent registered certified public accounting firm and acts as a liaison between the Fund’s independent registered certified public accounting firm and the full Board. There were two Audit Committee meetings held during the fiscal year ended October 31, 2021.

Each Board’s Nominating Committee is composed of George M. Constantinides, Roger G. Ibbotson, Myron S. Scholes, Abbie J. Smith, Douglas W. Diamond, Darrell Duffie and Ingrid M. Werner. Each member of the Nominating Committee is a disinterested Trustee/Director. The Nominating Committee for each Board makes recommendations for nominations of disinterested and interested members on the Board to the disinterested Board members and to the full Board. The Nominating Committee evaluates a candidate’s qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. There were four Nominating Committee meetings held during the fiscal year ended October 31, 2021.

Each Board’s Strategy Committee is composed of Gerard K. O’Reilly, Douglas W. Diamond, Myron S. Scholes and Darrell Duffie. The Strategy Committee assists the Board in carrying out its fiduciary duties with respect to the oversight of the Fund and its performance. At the request of the Board or the Advisor, the Strategy Committee (i) reviews the design of possible new series of the Fund, (ii) reviews performance of existing portfolios of the Funds and discusses and recommends possible enhancements to the portfolios’ investment strategies, (iii) reviews proposals by the Advisor to modify or enhance the investment strategies or policies of each portfolio, and (iv) considers issues relating to investment services for each portfolio of the Fund. There were three Strategy Committee meetings held during the fiscal year ended October 31, 2021.

Certain biographical information for each disinterested Trustee/Director and interested Trustee/Director of the Funds is set forth in the tables below, including a description of each Trustee/Director’s experience as a Trustee/ Director of the Funds and as a Director or Trustee of other funds, as well as other recent professional experience.

The statements of additional information (together, “SAI”) of the Funds include additional information about each Trustee/Director. You may obtain copies of the SAI and prospectus of each Fund advised by Dimensional Fund Advisors LP by calling collect (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746. Prospectuses are also available at <http://us.dimensional.com>.

Disinterested Directors/Trustees

Name, Address and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² Overseen	Other Directorships of Public Companies Held During Past 5 Years
George M. Constantinides University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1947	Director/Trustee	DFAIDG – Since 1983; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).	137 portfolios in 5 investment companies	None
Douglas W. Diamond c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1953	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2017; ETF Trust - Since 2020	Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1988). Formerly, Visiting Scholar, Federal Reserve Bank of Richmond (1990-2019). Formerly, Fischer Black Visiting Professor of Financial Economics, Alfred P. Sloan School of Management, Massachusetts Institute of Technology (2015-2016).	137 portfolios in 5 investment companies	None
Darrell Duffie c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1954	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust - Since 2020	Dean Witter Distinguished Professor of Finance, Graduate School of Business, Stanford University (since 1984). Director, TNB Inc. (bank) (since 2020).	137 portfolios in 5 investment companies	Formerly, Director, Moody's Corporation (financial information and information technology) (2008- 2018).
Roger G. Ibbotson Yale School of Management 165 Whitney Avenue New Haven, CT 06511 1943	Director/Trustee	DFAIDG – Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Professor in Practice Emeritus of Finance, Yale School of Management (since 1984). Chairman and Partner, Zebra Capital Management, LLC (hedge fund and asset manager) (since 2001). Formerly, Consultant to Morningstar, Inc. (2006-2016).	137 portfolios in 5 investment companies	None
Myron S. Scholes c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1941	Director/Trustee	DFAIDG – Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Chief Investment Strategist, Janus Henderson Investors (since 2014). Frank E. Buck Professor of Finance, Emeritus, Graduate School of Business, Stanford University (since 1981).	137 portfolios in 5 investment companies	None
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1953	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2000; ETF Trust - Since 2020	Boris and Irene Stern Distinguished Service Professor of Accounting and James S. Ely, III Faculty Fellow, University of Chicago Booth School of Business (since 1980).	137 portfolios in 5 investment companies	Director, (since 2000) and formerly, Lead Director (2014-2017), HNI Corporation (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee, UBS Funds (3 investment companies within

Name, Address and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² Overseen	Other Directorships of Public Companies Held During Past 5 Years
					the fund complex) (14 portfolios) (since 2009).
Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1961	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust - Since 2020	Martin and Andrew Murrer Professor of Finance, Fisher College of Business, The Ohio State University (since 1998). Adjunct Member, the Prize Committee for the Swedish Riksbank Prize in Economic Sciences in Memory of Alfred Nobel (annual award for significant scientific research contribution) (since 2018). Director, American Finance Association (global association of academic researchers and practitioners in finance) (since January 2019). Member, Scientific Board, Leibniz Institute for Financial Research (institute supporting academic research in finance) (since 2020). Chair, Economic Advisory Committee, FINRA (since 2017). Chairman, Scientific Advisory Board, Swedish House of Finance (institute supporting academic research in finance) (since 2014). Member, Scientific Board, Danish Finance Institute (institute supporting academic research in finance) (since 2017). Member, Academic Board, Mistra Financial Systems (organization funding academic research on environment, governance and climate/sustainability in finance) (since 2016). Fellow, Center for Analytical Finance (academic research) (since 2015). Associate Editor, Journal of Finance (since 2016). Formerly, President, Western Finance Association (global association of academic researchers and practitioners in finance) (2018-2019).	137 portfolios in 5 investment companies	Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).

Interested Director/Trustee

The following interested Director/Trustee is described as such because he is deemed to be an “interested person,” as that term is defined under the 1940 Act, due to his position with the Advisor.

Name, Address and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² Overseen	Other Directorships of Public Companies Held During Past 5 Years
David G. Booth 6300 Bee Cave Road, Building One Austin, TX 78746 1946	Chairman and Director/Trustee	DFAIDG – Since 1981; DIG & DFAITC – Since 1992; DEM – Since 1993; ETF Trust - Since 2020	Chairman, Director/Trustee, and formerly, President and Co-Chief Executive Officer (each until March 2017) of Dimensional Emerging Markets Value Fund (“DEM”), DFA Investment Dimensions Group Inc. (“DFAIDG”), Dimensional Investment Group Inc. (“DIG”), The DFA Investment Trust Company (“DFAITC”). Executive Chairman, and formerly, President and Co-Chief Executive Officer (each until February 2017) of Dimensional Holdings Inc., Dimensional Fund Advisors LP, Dimensional Investment LLC and DFA Securities LLC (collectively with DEM, DFAIDG, DIG and DFAITC, the “DFA Entities”). Chairman and Trustee of the ETF Trust (since June 2020). Formerly, Chairman and Director (2009-2018) and Co-Chief Executive Officer (2010 – June 2017) of Dimensional Fund Advisors Canada ULC. Trustee, University of Chicago (since 2002). Trustee, University of Kansas Endowment Association (since	137 portfolios in 5 investment companies	None

			2005). Member of the Hoover Institution Board (since September 2019). Formerly, Director of Dimensional Fund Advisors Ltd. (2002 – July 2017), DFA Australia Limited (1994 – July 2017), Dimensional Advisors Ltd. (2012 – July 2017), Dimensional Funds plc (2006 – July 2017) and Dimensional Funds II plc (2006 – July 2017). Formerly, Director and President of Dimensional Japan Ltd. (2012 – April 2017). Formerly, President, Dimensional SmartNest (US) LLC (2009-2014); and Limited Partner, VSC Investors, LLC (2007-2015). Formerly, Chairman, Director, President and Co-Chief Executive Officer of Dimensional Cayman Commodity Fund I Ltd. (2010-September 2017).		
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¹ Each Director/Trustee holds office for an indefinite term until his or her successor is elected and qualified.

² Each Director/Trustee is a director or trustee of each of the five registered investment companies within the DFA Fund Complex, which include: DFAIDG, DIG; DFAITC; DEM; and ETF Trust. Each disinterested Director/Trustee also serves on the Independent Review Committee of the Dimensional Funds, mutual funds registered in the provinces of Canada and managed by the Advisor's affiliate, Dimensional Fund Advisors Canada ULC.

Officers

Below is the name, year of birth, information regarding positions with the Funds and the principal occupation for each officer of the Funds. The address of each officer is 6300 Bee Cave Road, Building One, Austin, TX 78746. Each of the officers listed below holds the same office (except as otherwise noted) in the DFA Entities.

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
Valerie A. Brown 1967	Vice President and Assistant Secretary	Since 2001	Vice President and Assistant Secretary of <ul style="list-style-type: none"> all the DFA Entities (since 2001) DFA Australia Limited (since 2002) Dimensional Fund Advisors Ltd. (since 2002) Dimensional Cayman Commodity Fund I Ltd. (since 2010) Dimensional Fund Advisors Pte. Ltd. (since 2012) Dimensional Hong Kong Limited (since 2012) ETF Trust (since 2020) Director, Vice President and Assistant Secretary (since 2003) of <ul style="list-style-type: none"> Dimensional Fund Advisors Canada ULC
Ryan P. Buechner 1982	Vice President and Assistant Secretary	Since September 2019	Vice President and Assistant Secretary of <ul style="list-style-type: none"> DFAIDG, DIG, DFAITC and DEM (since 2019) ETF Trust (since 2020) Vice President (since January 2018) of <ul style="list-style-type: none"> Dimensional Holdings Inc. Dimensional Fund Advisors LP Dimensional Investment LLC DFA Securities LLC
David P. Butler 1964	Co-Chief Executive Officer	Since 2017	Co-Chief Executive Officer of <ul style="list-style-type: none"> all the DFA Entities (since 2017) ETF Trust (since 2020) Director (since 2017) of <ul style="list-style-type: none"> Dimensional Holdings Inc. Dimensional Fund Advisors Canada ULC Dimensional Japan Ltd. Dimensional Advisors Ltd. Dimensional Fund Advisors Ltd. DFA Australia Limited Director and Co-Chief Executive Officer (since 2017) of <ul style="list-style-type: none"> Dimensional Cayman Commodity Fund I Ltd. Head of Global Financial Advisor Services (since 2007) for <ul style="list-style-type: none"> Dimensional Fund Advisors LP Formerly, Vice President (2007 – 2017) of <ul style="list-style-type: none"> all the DFA Entities
Stephen A. Clark 1972	Executive Vice President	Since 2017	Executive Vice President of <ul style="list-style-type: none"> all the DFA Entities (since 2017) ETF Trust (since 2020) Director and Vice President (since 2016) of <ul style="list-style-type: none"> Dimensional Japan Ltd. President and Director (since 2016) of <ul style="list-style-type: none"> Dimensional Fund Advisors Canada ULC Vice President (since 2008) and Director (since 2016) of <ul style="list-style-type: none"> DFA Australia Limited Director (since 2016) of <ul style="list-style-type: none"> Dimensional Advisors Ltd. Dimensional Fund Advisors Pte. Ltd.

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

Name and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> Dimensional Ireland Limited <p>Formerly, Partner (2008 – 2020), Chief Operating Officer, Global Funds and Risk (2018 – 2020), Chief Operations Officer (2016 – 2018), and Director of Fund Administration (2003 – 2016) of Lord Abbett & Co. LLC</p> <p>Formerly, Chief Financial Officer (2017 - 2020), and Treasurer (2003 – 2017) of Lord Abbett Family of Funds</p>
Eric Hall 1978	Vice President and Assistant Treasurer	Since June 2021	<p>Vice President and Assistant Treasurer (since June 2021) of</p> <ul style="list-style-type: none"> the DFA Fund Complex ETF Trust <p>Formerly, Data Integrity Team Lead (December 2019 – April 2021) of</p> <ul style="list-style-type: none"> Clearwater Analytics <p>Formerly, Assistant Vice President and Assistant Treasurer (March 2015 – November 2019) at</p> <ul style="list-style-type: none"> INVESCO, U.S. (formerly, OppenheimerFunds, Inc.)
Jeff J. Jeon 1973	Vice President	Since 2004	<p>Vice President (since 2004) and Assistant Secretary (2017-2019) of</p> <ul style="list-style-type: none"> all the DFA Entities <p>Vice President (since 2020) of</p> <ul style="list-style-type: none"> ETF Trust <p>Vice President and Assistant Secretary (since 2010) of</p> <ul style="list-style-type: none"> Dimensional Cayman Commodity Fund I Ltd.
Joy Lopez 1971	Vice President and Assistant Treasurer	Vice President since 2015 and Assistant Treasurer since 2017	<p>Vice President (since 2015) of</p> <ul style="list-style-type: none"> all the DFA Entities <p>Assistant Treasurer (since 2017) of</p> <ul style="list-style-type: none"> the DFA Fund Complex <p>Vice President and Assistant Treasurer (since 2020) of</p> <ul style="list-style-type: none"> ETF Trust <p>Formerly, Senior Tax Manager (2013 – 2015) for</p> <ul style="list-style-type: none"> Dimensional Fund Advisors LP
Kenneth M. Manell 1972	Vice President	Since 2010	<p>Vice President of</p> <ul style="list-style-type: none"> all the DFA Entities (since 2010) Dimensional Cayman Commodity Fund I Ltd. (since 2010) ETF Trust (since 2020)
Jan Miller 1963	Vice President, Chief Financial Officer, and Treasurer	Since June 2021	<p>Vice President, Chief Financial Officer, and Treasurer (since June 2021) of</p> <ul style="list-style-type: none"> the DFA Fund Complex ETF Trust <p>Formerly, Director (May 2019 – January 2021) at</p> <ul style="list-style-type: none"> INVESCO, U.S. (formerly, OppenheimerFunds, Inc.) <p>Formerly, Vice President and Assistant Treasurer (September 2012 – May 2019) at</p> <ul style="list-style-type: none"> OppenheimerFunds, Inc.
Catherine L. Newell 1964	President and General Counsel	President since 2017 and General Counsel since 2001	<p>President of</p> <ul style="list-style-type: none"> the DFA Fund Complex (since 2017) ETF Trust (since 2020) <p>General Counsel (since 2001) of</p> <ul style="list-style-type: none"> all the DFA Entities <p>Executive Vice President (since 2017) and Secretary (since 2000) of</p> <ul style="list-style-type: none"> Dimensional Fund Advisors LP Dimensional Holdings Inc. DFA Securities LLC

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> • Dimensional Investment LLC <p>Director (since 2002), Vice President (since 1997) and Secretary (since 2002) of</p> <ul style="list-style-type: none"> • DFA Australia Limited • Dimensional Fund Advisors Ltd. <p>Vice President and Secretary of</p> <ul style="list-style-type: none"> • Dimensional Fund Advisors Canada ULC (since 2003) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional Japan Ltd. (since 2012) • Dimensional Advisors Ltd (since 2012) • Dimensional Fund Advisors Pte. Ltd. (since 2012) <p>Director of</p> <ul style="list-style-type: none"> • Dimensional Funds plc (since 2002) • Dimensional Funds II plc (since 2006) • Director of Dimensional Japan Ltd. (since 2012) • Dimensional Advisors Ltd. (since 2012) • Dimensional Fund Advisors Pte. Ltd. (since 2012) • Dimensional Hong Kong Limited (since 2012) • Dimensional Ireland Limited (since 2019) <p>Formerly, Vice President and Secretary (2010 – 2014) of</p> <ul style="list-style-type: none"> • Dimensional SmartNest (US) LLC <p>Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of</p> <ul style="list-style-type: none"> • the DFA Fund Complex <p>Formerly, Vice President of</p> <ul style="list-style-type: none"> • Dimensional Fund Advisors LP (1997 – 2017) • Dimensional Holdings Inc. (2006 – 2017) • DFA Securities LLC (1997 – 2017) • Dimensional Investment LLC (2009 – 2017)
Selwyn J. Notelovitz 1961	Vice President	Since September 2021	<p>Vice President (since September 2021) of</p> <ul style="list-style-type: none"> • the DFA Fund Complex • ETF Trust <p>Vice President (since December 2012) and Chief Compliance Officer (since July 2020) of:</p> <ul style="list-style-type: none"> • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC <p>Chief Compliance Officer (since July 2020) of:</p> <ul style="list-style-type: none"> • DFA Australia Limited • Dimensional Fund Advisors Ltd. • Dimensional Fund Advisors Canada ULC <p>Formerly, Deputy Chief Compliance Officer (2013-2020) of:</p> <ul style="list-style-type: none"> • DFA Fund Complex • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC <p>Formerly, Vice President (2013-2020) of:</p> <ul style="list-style-type: none"> • DFA Fund Complex <p>Formerly, Director (2019-2021) of:</p> <ul style="list-style-type: none"> • 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	<p>Vice President (since 2010) and Secretary (since 2017) of</p> <ul style="list-style-type: none"> the DFA Fund Complex <p>Vice President and Secretary (since 2020) of</p> <ul style="list-style-type: none"> ETF Trust <p>Vice President (since 2010) and Assistant Secretary (since 2016) of</p> <ul style="list-style-type: none"> Dimensional Fund Advisors LP Dimensional Holdings Inc. Dimensional Investment LLC <p>Vice President of</p> <ul style="list-style-type: none"> DFA Securities LLC (since 2010) Dimensional Cayman Commodity Fund I Ltd. (since 2010) Dimensional Fund Advisors Canada ULC (since 2016)
Randy C. Olson 1980	Chief Compliance Officer	Since August 2020	<p>Chief Compliance Officer (since 2020)</p> <ul style="list-style-type: none"> all the DFA Funds ETF Trust <p>Vice President (since 2016) of</p> <ul style="list-style-type: none"> DFA Securities LLC Dimensional Fund Advisors LP Dimensional Holdings Inc. Dimensional Investment LLC <p>Formerly, Vice President – Senior Compliance Officer</p> <ul style="list-style-type: none"> Dimensional Investment Advisors LP (January 2020 – August 2020 and July 2014 – March 2017) <p>Formerly, Vice President – Head of Compliance & Operations Asia Ex-Japan</p> <ul style="list-style-type: none"> Dimensional Investment Advisors LP (April 2017 – January 2020)
Gerard K. O'Reilly 1976	Co-Chief Executive Officer and Chief Investment Officer	Co-Chief Executive Officer and Chief Investment Officer since 2017	<p>Co-Chief Executive Officer and Chief Investment Officer of</p> <ul style="list-style-type: none"> all the DFA Entities (since 2017) Dimensional Fund Advisors Canada ULC (since 2017) ETF Trust (since 2020) <p>Director, Chief Investment Officer and Vice President (since 2017) of</p> <ul style="list-style-type: none"> DFA Australia Limited <p>Chief Investment Officer (since 2017) and Vice President (since 2016) of</p> <ul style="list-style-type: none"> Dimensional Japan Ltd. <p>Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of</p> <ul style="list-style-type: none"> Dimensional Cayman Commodity Fund I Ltd. <p>Director of</p> <ul style="list-style-type: none"> Dimensional Funds plc (since 2014) Dimensional Funds II plc (since 2014) Dimensional Holdings Inc. (since 2017) Dimensional Ireland Limited (since 2019) <p>Formerly, Co-Chief Investment Officer of</p> <ul style="list-style-type: none"> Dimensional Japan Ltd. (2016 – 2017) DFA Australia Limited (2014 – 2017) <p>Formerly, Executive Vice President (2017) and Co-Chief Investment Officer (2014 – 2017) of</p> <ul style="list-style-type: none"> all the DFA Entities <p>Formerly, Vice President (2007 – 2017) of</p> <ul style="list-style-type: none"> all the DFA Entities <p>Formerly, Vice President and Co-Chief Investment Officer (2014 – 2017) of</p> <ul style="list-style-type: none"> Dimensional Fund Advisors Canada ULC <p>Formerly, Director (2017-2018) of</p>

Name and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> • Dimensional Fund Advisors Pte. Ltd.
James J. Taylor 1983	Vice President and Assistant Treasurer	Since March 2020	Vice President and Assistant Treasurer (since 2020) of <ul style="list-style-type: none"> • the DFA Fund Complex • ETF Trust Vice President (since 2016) <ul style="list-style-type: none"> • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Formerly, Accounting Manager (2015 – 2016) <ul style="list-style-type: none"> • Dimensional Fund Advisors LP

¹ Each officer holds office for an indefinite term at the pleasure of the Board of Directors/Trustees and until his or her successor is elected and qualified.

VOTING PROXIES ON FUND PORTFOLIO SECURITIES

A description of the policies and procedures that the Fund uses in voting proxies relating to securities held in the portfolio is available (1) without charge, upon request, by calling collect: (512) 306-7400; (2) from the Advisor's website at <http://us.dimensional.com>; and (3) on the SEC's website at <http://www.sec.gov>. Information regarding how the Advisor votes these proxies is available from the EDGAR database on the SEC's website at <http://www.sec.gov> and from the Advisor's website at <http://us.dimensional.com> and reflects the twelve-month period beginning July 1st and ending June 30th.

TAX NOTICE TO SHAREHOLDERS (Unaudited)

The following information is solely for informational purposes. Each Portfolio is designating the U.S. federal income tax character of the following items with respect to distributions paid or expected to be paid to shareholders related to the fiscal year ended October 31, 2021. All designations are based on financial information available as of the date of this annual report and, accordingly are subject to change. For each classification below and including "Section 163(j) interest dividends" as defined in Treasury Regulation §1.163(j)-1(b)(35) and "Section 199A dividends" as defined in Treasury Regulation §1.199A-3(d), it is the intent of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder.

For U.S. federal income tax purposes, shareholders generally must report distributions received from a Portfolio on a calendar-year basis, which therefore may include distributions with respect to portions of two fiscal years of the Portfolio. Annual statements needed by shareholders concerning the tax status of distributions received for the calendar year 2021 (e.g., IRS Form 1099-DIV) will be provided in early 2022. Shareholders should refer to these statements in preparing their calendar year 2021 tax returns. Please consult your tax advisor for the proper treatment of this information. Unless otherwise noted, the amounts in the table are expressed as a percentage of the distributions paid with respect to the fiscal year ended October 31, 2021.

DFA Investment Dimensions Group Inc.	Net Investment 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)		U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short- Term Capital Gain (7)
U.S. Social Core Equity 2 Portfolio.	100%	—	—	—	—	100%	100%	100%	—	—	—	—	—
U.S. Sustainability Core 1 Portfolio.	100%	—	—	—	—	100%	100%	100%	—	—	—	—	—
U.S. Sustainability Targeted Value Portfolio.	82%	14%	4%	—	—	100%	100%	23%	—	—	—	—	100%
International Sustainability Core 1 Portfolio.	100%	—	—	—	—	100%	—	84%	—	8%	84%	—	—
International Social Core Equity Portfolio.	100%	—	—	—	—	100%	—	80%	—	7%	78%	—	—
Emerging Markets Sustainability Core 1 Portfolio.	100%	—	—	—	—	100%	—	54%	—	11%	87%	—	—
Emerging Markets Social Core Equity Portfolio.	100%	—	—	—	—	100%	—	60%	—	9%	86%	—	—
Global Social Core Equity Portfolio.	69% 92%	—	31% 8%	—	—	100% 100%	—	100%	—	4% —	50% —	— 100%	— —
DFA Social Fixed Income Portfolio. DFA Global Sustainability Fixed Income Portfolio.	88%	3%	9%	—	—	100%	—	—	100%	—	—	100%	100%

- (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.

