

# Annual Report

Year Ended: October 31, 2019

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

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## DFA Investment Dimensions Group Inc.

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Enhanced U.S. Large Company Portfolio

U.S. Large Cap Equity Portfolio

U.S. Large Cap Value Portfolio

U.S. Targeted Value Portfolio

U.S. Small Cap Value Portfolio

U.S. Core Equity 1 Portfolio

U.S. Core Equity 2 Portfolio

U.S. Vector Equity Portfolio

U.S. Small Cap Portfolio

U.S. Micro Cap Portfolio

U.S. High Relative Profitability Portfolio

DFA Real Estate Securities Portfolio

DFA Commodity Strategy Portfolio

## Dimensional Investment Group Inc.

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U.S. Large Company Portfolio

## The DFA Investment Trust Company

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The U.S. Large Cap Value Series



### **Important information about access to shareholder reports**

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

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

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

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December 2019

Dear Fellow Shareholder,

Since our founding in 1981, sound investment solutions based on financial science have been at the heart of Dimensional. We recognize that the assets you entrust to our firm play an important role in your future.

With a 38-year track record, our investment strategies are guided by rigorous academic research, deep convictions about the power of capital markets, and the importance of information in security prices.

We aim to add value through implementation by using a systematic approach to invest in securities with higher expected returns and implementing a robust portfolio management process that seeks to increase returns and manage risk. We apply flexible trading algorithms to minimize potential price impact.

We take pride in the many longstanding clients we have had the honor of working with over the last four decades, and we continue to seek opportunities to raise the bar both within our company and the industry.

On behalf of more than 1,400 employees at Dimensional aiming to serve you, we thank you.

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 K. O'Reilly'.

**Gerard K. O'Reilly**  
Co-Chief Executive Officer and  
Chief Investment Officer

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# ANNUAL REPORT

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



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

**Schedules of Investments/Summary Schedules of Portfolio Holdings**

Investment Abbreviations

P.L.C.	Public Limited Company
SA	Special Assessment
CAD	Canadian Dollars
DKK	Danish Krone
EUR	Euro
GBP	British Pounds
NOK	Norwegian Krone
SEK	Swedish Krona
USD	United States Dollar

Investment Footnotes

^	Denominated in USD, unless otherwise noted.
†	See Note B to Financial Statements.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.
(r)	The adjustable rate shown is effective as of October 31, 2019.
#	Total or Partial Securities on Loan.
«	Total or Partial Security pledged as collateral for Futures Contracts.
@	Security purchased with cash proceeds from Securities on Loan.
§	Affiliated Fund.
‡	Calculated as a percentage of total net assets. Percentages shown parenthetically next to the category headings have been calculated as a percentage of total investments. "Other Securities" are those securities that are not among the top 50 holdings in unaffiliated issuers of the Fund or do not represent more than 1.0% of the net assets of the Fund. Some of the individual securities within this category may include Total or Partial Securities on Loan and/or Non-Income Producing Securities.
*	Non-Income Producing Securities.
~	Total or Partial Security pledged as collateral for Swap Agreements.

## DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

### CONTINUED

#### Financial Highlights

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

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

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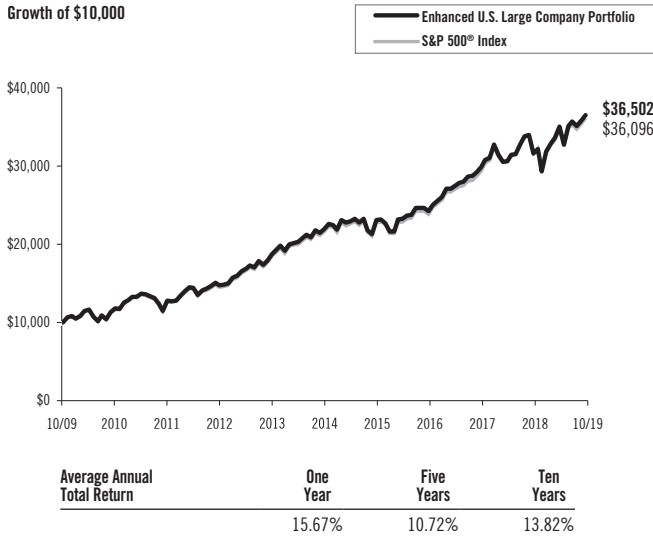
- Amounts designated as — are either zero or rounded to zero.
- SEC Securities and Exchange Commission
- (a) Commencement of Operations.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

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

October 31, 2009-October 31, 2019



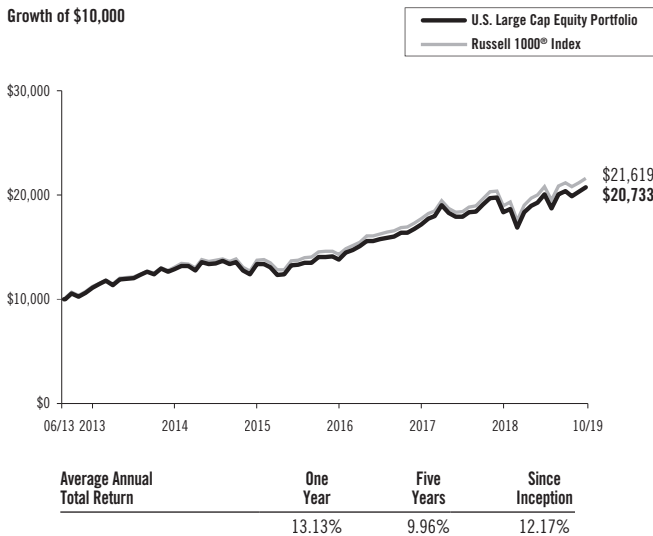
Past performance is not predictive of future performance.

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

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

June 25, 2013-October 31, 2019



Past performance is not predictive of future performance.

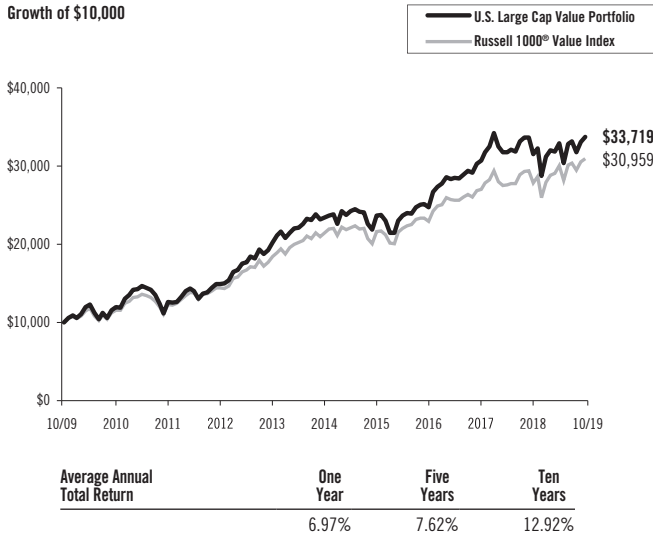
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**U.S. Large Cap Value Portfolio vs.  
Russell 1000® Value Index**  
October 31, 2009-October 31, 2019

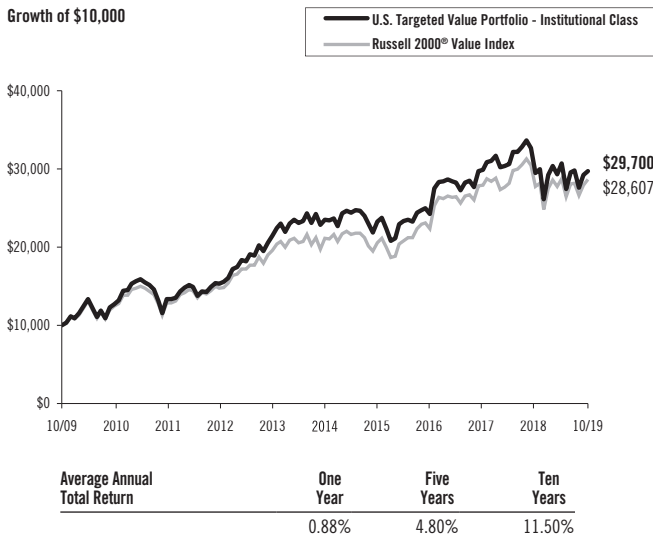


Past performance is not predictive of future performance.

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

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**U.S. Targeted Value Portfolio — Institutional Class vs.  
Russell 2000® Value Index**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

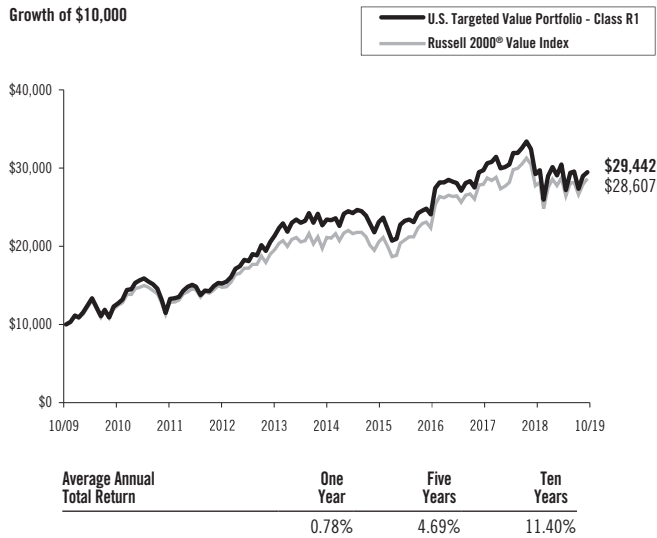
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**U.S. Targeted Value Portfolio — Class R1 vs.  
Russell 2000® Value Index**  
October 31, 2009–October 31, 2019

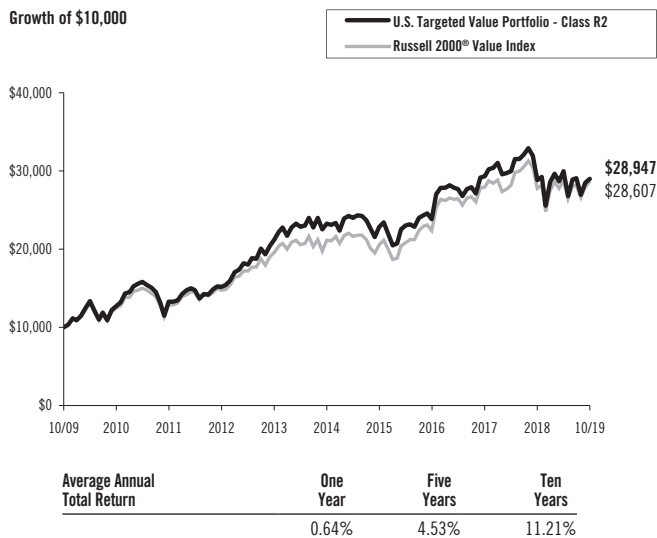


Past performance is not predictive of future performance.

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

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**U.S. Targeted Value Portfolio — Class R2 vs.  
Russell 2000® Value Index**  
October 31, 2009–October 31, 2019



Past performance is not predictive of future performance.

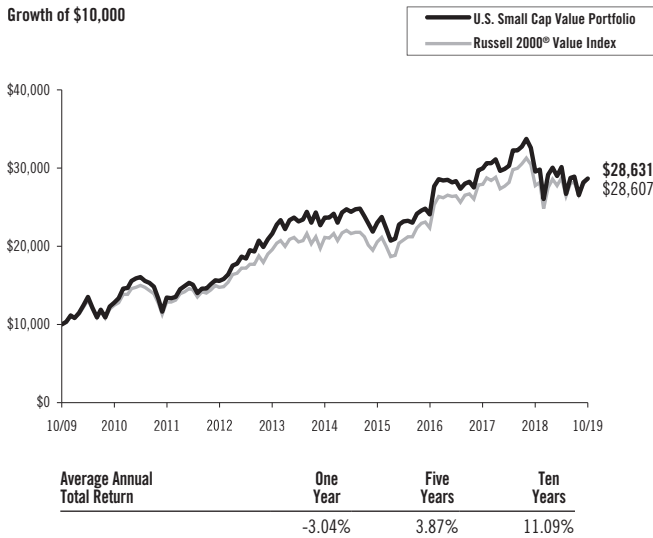
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**U.S. Small Cap Value Portfolio vs.  
Russell 2000® Value Index**  
October 31, 2009-October 31, 2019

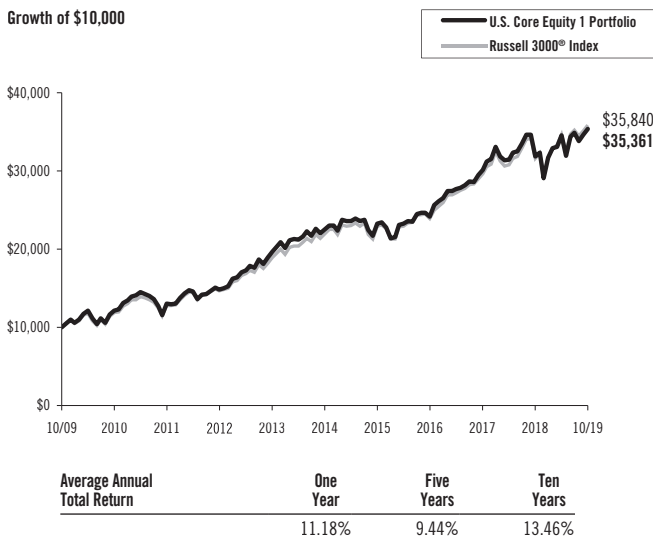


Past performance is not predictive of future performance.

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

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**U.S. Core Equity 1 Portfolio vs.  
Russell 3000® Index**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

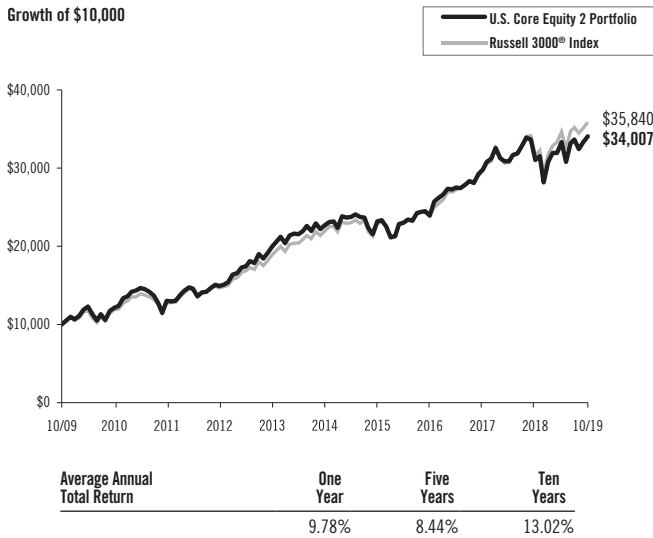
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**U.S. Core Equity 2 Portfolio vs.  
Russell 3000® Index**  
October 31, 2009-October 31, 2019

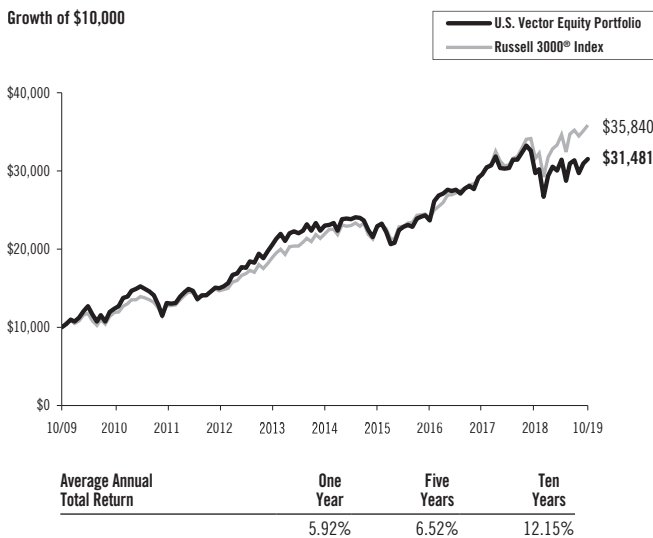


Past performance is not predictive of future performance.

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

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**U.S. Vector Equity Portfolio vs.  
Russell 3000® Index**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

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

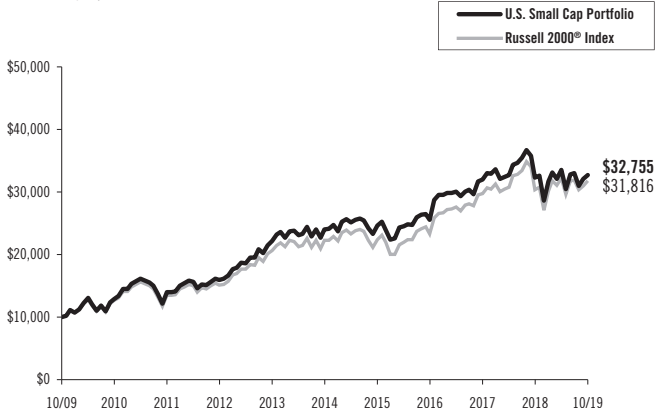
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**U.S. Small Cap Portfolio vs.  
Russell 2000® Index**  
October 31, 2009-October 31, 2019

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	1.41%	6.35%	12.60%

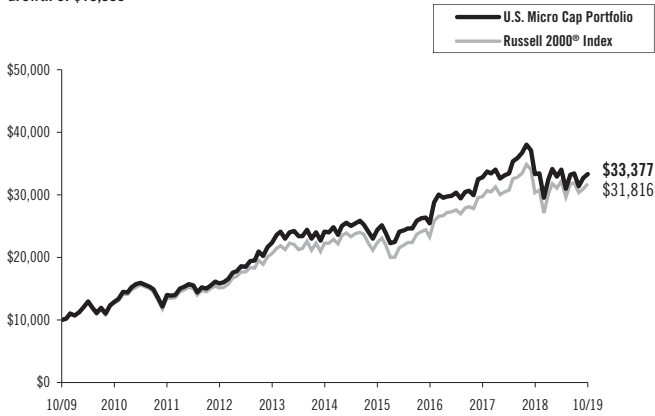
Past performance is not predictive of future performance.

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

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**U.S. Micro Cap Portfolio vs.  
Russell 2000® Index**  
October 31, 2009-October 31, 2019

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	0.24%	6.66%	12.81%

Past performance is not predictive of future performance.

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

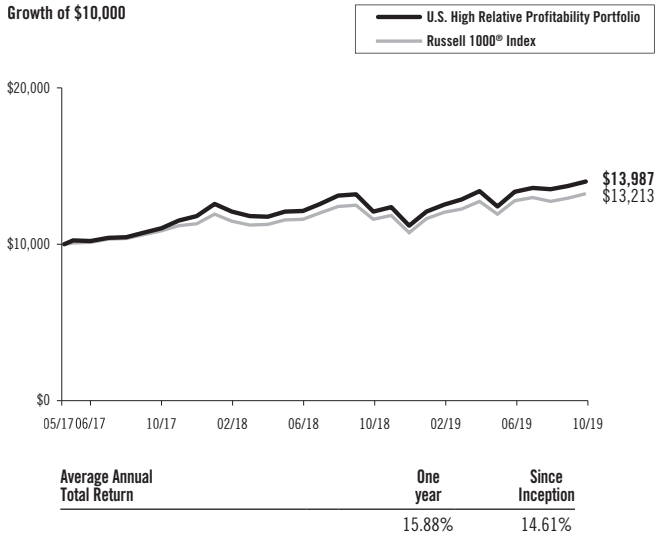
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**U.S. High Relative Profitability Portfolio vs.  
Russell 1000® Index**  
May 16, 2017-October 31, 2019

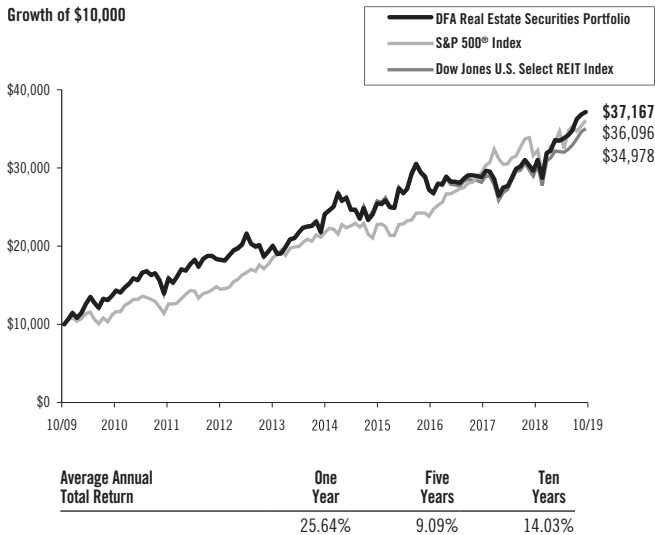


Past performance is not predictive of future performance.

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

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**DFA Real Estate Securities Portfolio vs.  
S&P 500® Index, Dow Jones U.S. Select REIT Index**  
October 31, 2009-October 31, 2019



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## MANAGEMENT'S DISCUSSION AND ANALYSIS

### U.S. Equity Market Review

12 Months Ended October 31, 2019

U.S. equities had mostly positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 13.5%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, underperformed large-cap stocks but outperformed small-cap stocks as measured by Russell indices. Value stocks underperformed growth stocks as measured by the Russell indices.

#### Total Return for 12 Months Ended October 31, 2019

Russell 3000® Index.....	13.49%
Russell 1000® Index (large-cap stocks).....	14.15%
Russell Midcap® Index (mid-cap stocks).....	13.72%
Russell 2000® Index (small-cap stocks).....	4.90%
Russell Microcap® Index (micro-cap stocks).....	-3.27%
Dow Jones U.S. Select REIT Index <sup>SM</sup> .....	20.72%

#### Total Return for 12 Months Ended October 31, 2019

Russell 1000® Value Index (large-cap value stocks).....	11.21%
Russell 1000® Growth Index (large-cap growth stocks).....	17.10%
Russell 2000® Value Index (small-cap value stocks).....	3.22%
Russell 2000® Growth Index (small-cap growth stocks).....	6.40%

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

### Enhanced U.S. Large Company Portfolio

The Enhanced U.S. Large Company Portfolio seeks to outperform the total return of the S&P 500® Index. This strategy uses S&P 500® Index futures contracts, swaps, and/or ETFs in conjunction with short-term investment grade fixed income instruments. As of October 31, 2019, 100% of the equity exposure consisted of S&P 500® Index futures contracts. The behavior of S&P 500® Index futures contracts is determined principally by the performance of the S&P 500® Index.

For the 12 months ended October 31, 2019, total returns were 15.67% for the Portfolio and 14.33% for the S&P 500® Index, the Portfolio's benchmark. The Portfolio's outperformance relative to the benchmark was primarily due to the performance of the fixed income component of the Portfolio. The net return of the fixed income component was more than the financing cost of the S&P 500® Index futures contracts that the Portfolio purchased throughout the year.

### U.S. Large Cap Equity Portfolio

The U.S. Large Cap Equity Portfolio invests in a broadly diversified group of U.S. large-cap securities with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2019, the Portfolio held approximately 720 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were 13.13% for the Portfolio and 14.15% for the Russell 1000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than by the behavior of a limited number of stocks. The Portfolio's greater exposure to stocks with smaller relative market capitalizations detracted from performance relative to the benchmark, as these stocks underperformed their larger counterparts for

the period. With low relative price (value) stocks generally underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks also detracted from relative performance. At the sector level, the Portfolio's exclusion of real estate investment trusts (REITs) had a negative impact on relative performance, as REITs generally outperformed in the U.S.

### **U.S. Large Cap Value Portfolio**

The U.S. Large Cap Value Portfolio is designed to capture the returns of U.S. large-cap value stocks by purchasing shares of The U.S. Large Cap Value Series, a Master Fund managed by Dimensional that invests in such stocks. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap value segment of the U.S. market. As of October 31, 2019, the Master Fund held approximately 330 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were 6.97% for the Portfolio and 11.21% for the Russell 1000® Value Index, the Portfolio's benchmark. As a result of the Master Fund's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than by the behavior of a limited number of stocks. With low relative price (value) stocks generally underperforming high relative price (growth) stocks, the Master Fund's greater emphasis on value stocks had a negative impact on performance relative to the benchmark. At the sector level, the Master Fund's exclusions of real estate investment trusts (REITs) and certain utilities also detracted from relative performance, as REITs and utilities generally outperformed in the U.S.

### **U.S. Targeted Value Portfolio**

The U.S. Targeted Value Portfolio invests in a broadly diversified group of U.S. small- and mid-cap value stocks. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2019, the Portfolio held approximately 1,500 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, 2019, total returns were 0.78% for the Portfolio's Class R1 shares, -0.64% for the Portfolio's Class R2 shares, 0.88% for the Portfolio's Institutional Class shares, and 3.22% for the Russell 2000® Value Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. The Portfolio's exclusions of real estate investment trusts (REITs) and certain utilities detracted from performance relative to the benchmark, as REITs and utilities generally outperformed in the U.S. Conversely, with mid-caps outperforming small-caps for the period, the Portfolio's inclusion of mid-caps contributed positively to performance relative to the small-cap benchmark.

### **U.S. Small Cap Value Portfolio**

The U.S. Small Cap Value Portfolio invests in a broadly diversified group of U.S. small-cap value stocks. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2019, the Portfolio held approximately 990 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were -3.04% for the Portfolio and 3.22% for the Russell 2000® Value Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than the behavior of a limited number of stocks. With low relative price (value) stocks generally underperforming high relative price (growth) stocks for the period, the Portfolio's greater emphasis on value stocks detracted from performance relative to the benchmark. At the sector level, the Portfolio's exclusions of real estate investment trusts (REITs) and certain utilities also had a negative impact on relative performance, as REITs and utilities generally outperformed in the U.S.

### **U.S. Core Equity 1 Portfolio**

The U.S. Core Equity 1 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the market. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2019, the Portfolio held approximately 2,800 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were 11.18% for the Portfolio and 13.49% for the Russell 3000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than by the behavior of a limited number of stocks. The Portfolio's greater emphasis on small-cap stocks detracted from performance relative to the benchmark, as small-caps generally underperformed large-caps for the period. With low relative price (value) stocks generally underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks also detracted from relative performance.

### **U.S. Core Equity 2 Portfolio**

The U.S. Core Equity 2 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the U.S. Core Equity 1 Portfolio and the market. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2019, the Portfolio held approximately 2,900 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, 2019, total returns were 9.78% for the Portfolio and 13.49% for the Russell 3000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than by the behavior of a limited number of stocks. The Portfolio's greater emphasis on small-cap stocks detracted from performance relative to the benchmark, as small-caps generally underperformed large-caps for the period. With low relative price (value) stocks generally underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks also detracted from relative performance.

### **U.S. Vector Equity Portfolio**

The U.S. Vector Equity Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the market. The Portfolio's increased exposure to small-cap and value stocks may be achieved by decreasing the allocation to or excluding the largest high relative price (growth) stocks in the U.S. market. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2019, the Portfolio held approximately 2,500 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were 5.92% for the Portfolio and 13.49% for the Russell 3000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than by the behavior of a limited number of stocks. The Portfolio's greater emphasis on small-cap stocks detracted from performance relative to the benchmark, as small-caps generally underperformed large-caps for the period. With low relative price (value) stocks generally underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks also detracted from relative performance.

### **U.S. Small Cap Portfolio**

The U.S. Small Cap Portfolio invests in a broadly diversified group of U.S. small-cap stocks. The Portfolio generally excludes stocks with the lowest profitability and highest relative price. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2019, the Portfolio held approximately 2,100 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were 1.41% for the Portfolio and 4.90% for the Russell 2000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. The Portfolio's exclusion of stocks with the lowest profitability and highest relative price detracted from performance relative to the benchmark, as those stocks outperformed. The Portfolio's exclusion of real estate investment trusts (REITs) also detracted from relative performance, as REITs generally outperformed in the U.S.

### **U.S. Micro Cap Portfolio**

The U.S. Micro Cap Portfolio invests in a broadly diversified group of U.S. micro-cap companies. The Portfolio generally excludes stocks with the lowest profitability and highest relative price. The investment strategy is process

driven, emphasizing broad diversification. As of October 31, 2019, the Portfolio held approximately 1,700 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were 0.24% for the Portfolio and 4.90% for the Russell 2000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. With micro-caps underperforming small-caps for the period, the Portfolio's focus on micro-caps detracted from performance relative to the small-cap benchmark. The Portfolio's exclusion of real estate investment trusts (REITs) also had a negative impact on relative performance, as REITs generally outperformed in the U.S.

### **U.S. High Relative Profitability Portfolio**

The U.S. High Relative Profitability Portfolio seeks to capture the returns of U.S. large-cap stocks with higher profitability. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap high relative profitability segment of the U.S. market. As of October 31, 2019, the Portfolio held approximately 240 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were 15.88% for the Portfolio and 14.15% for the Russell 1000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than by the behavior of a limited number of stocks. The Portfolio's focus on stocks with higher profitability contributed positively to performance relative to the benchmark, as higher-profitability stocks generally outperformed lower-profitability stocks.

### **DFA Real Estate Securities Portfolio**

The DFA Real Estate Securities Portfolio invests in a broadly diversified group of U.S. real estate securities. As of October 31, 2019, the Portfolio held approximately 160 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, total returns were 25.64% for the Portfolio, 14.33% for the S&P 500® Index, and 20.72% for the Dow Jones U.S. Select REIT Index<sup>SM</sup>, the Portfolio's benchmarks. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. real estate securities market rather than by the behavior of a limited number of securities. Differences in REIT eligibility between the Portfolio and the benchmark contributed positively to the Portfolio's performance relative to the benchmark, most notably among tower, net lease, and data center REITs. The Portfolio includes tower, net lease, and data center REITs, which generally outperformed, whereas the REIT benchmark typically excludes these securities.

**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, 2019**

**EXPENSE TABLES**

	<u>Beginning Account Value 05/01/19</u>	<u>Ending Account Value 10/31/19</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>Enhanced U.S. Large Company Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,043.40	0.15%	\$0.77
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.45	0.15%	\$0.77
<b><u>U.S. Large Cap Equity Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,033.00	0.19%	\$0.97
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.25	0.19%	\$0.97

## DISCLOSURE OF FUND EXPENSES

### CONTINUED

	<u>Beginning Account Value 05/01/19</u>	<u>Ending Account Value 10/31/19</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>U.S. Large Cap Value Portfolio (2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,024.90	0.28%	\$1.43
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.79	0.28%	\$1.43
<b><u>U.S. Targeted Value Portfolio</u></b>				
Actual Fund Return				
Class R1 Shares.....	\$1,000.00	\$ 967.10	0.48%	\$2.38
Class R2 Shares.....	\$1,000.00	\$ 966.20	0.63%	\$3.12
Institutional Class Shares.....	\$1,000.00	\$ 967.60	0.38%	\$1.88
Hypothetical 5% Annual Return				
Class R1 Shares.....	\$1,000.00	\$1,022.79	0.48%	\$2.45
Class R2 Shares.....	\$1,000.00	\$1,022.03	0.63%	\$3.21
Institutional Class Shares.....	\$1,000.00	\$1,023.29	0.38%	\$1.94
<b><u>U.S. Small Cap Value Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 950.30	0.53%	\$2.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.53	0.53%	\$2.70
<b><u>U.S. Core Equity 1 Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,024.90	0.20%	\$1.02
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.20	0.20%	\$1.02
<b><u>U.S. Core Equity 2 Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,020.20	0.22%	\$1.12
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>U.S. Vector Equity Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,003.00	0.33%	\$1.67
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.54	0.33%	\$1.68
<b><u>U.S. Small Cap Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 976.90	0.37%	\$1.84
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.34	0.37%	\$1.89
<b><u>U.S. Micro Cap Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 979.70	0.53%	\$2.64
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.53	0.53%	\$2.70
<b><u>U.S. High Relative Profitability Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,046.80	0.25%	\$1.29
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.95	0.25%	\$1.28

**DISCLOSURE OF FUND EXPENSES**  
**CONTINUED**

	<u>Beginning Account Value 05/01/19</u>	<u>Ending Account Value 10/31/19</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>DFA Real Estate Securities Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,110.50	0.18%	\$0.96
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.30	0.18%	\$0.92

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



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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-PORT with the SEC on September 30, 2019. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

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

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

**PORTFOLIO HOLDINGS**

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

The categories of industry classification for the Affiliated Investment Companies are represented in their Disclosures of Portfolio Holdings, which are included elsewhere in the report. Refer to the Schedule of Investments/Summary Schedule of Portfolio Holdings for each of the underlying Affiliated Investment Company's holdings, which reflect the investments by category or country.

**FEEDER FUND**

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

**ENHANCED DOMESTIC EQUITY PORTFOLIO**

<b>Enhanced U.S. Large Company Portfolio</b>	
Corporate.....	25.1%
Government.....	16.5%
Foreign Corporate.....	31.0%
Foreign Government.....	20.4%
Supranational.....	7.0%
	100.0%

## DOMESTIC EQUITY PORTFOLIOS

### U.S. Large Cap Equity Portfolio

Communication Services.....	10.2%
Consumer Discretionary.....	11.2%
Consumer Staples.....	6.9%
Energy.....	4.2%
Financials.....	13.6%
Health Care.....	13.9%
Industrials.....	11.7%
Information Technology.....	22.0%
Materials.....	3.5%
Real Estate.....	0.2%
Utilities.....	2.6%
	<u>100.0%</u>

### U.S. Targeted Value Portfolio

Communication Services.....	3.2%
Consumer Discretionary.....	14.0%
Consumer Staples.....	4.0%
Energy.....	7.4%
Financials.....	27.9%
Health Care.....	4.9%
Industrials.....	20.7%
Information Technology.....	11.1%
Materials.....	6.4%
Real Estate.....	0.2%
Utilities.....	0.2%
	<u>100.0%</u>

### U.S. Small Cap Value Portfolio

Communication Services.....	3.5%
Consumer Discretionary.....	13.8%
Consumer Staples.....	3.8%
Energy.....	8.0%
Financials.....	29.1%
Health Care.....	3.3%
Industrials.....	19.5%
Information Technology.....	11.6%
Materials.....	6.9%
Real Estate.....	0.3%
Utilities.....	0.2%
	<u>100.0%</u>

### U.S. Core Equity 1 Portfolio

Communication Services.....	8.6%
Consumer Discretionary.....	12.2%
Consumer Staples.....	6.4%
Energy.....	4.8%
Financials.....	15.1%
Health Care.....	11.6%
Industrials.....	12.9%
Information Technology.....	21.1%
Materials.....	4.0%
Real Estate.....	0.3%
Utilities.....	3.0%
	<u>100.0%</u>

### U.S. Core Equity 2 Portfolio

Communication Services.....	7.5%
Consumer Discretionary.....	12.3%
Consumer Staples.....	5.8%
Energy.....	4.8%
Financials.....	16.5%
Health Care.....	11.6%
Industrials.....	14.1%
Information Technology.....	20.6%
Materials.....	4.3%
Real Estate.....	0.3%
Utilities.....	2.2%
	<u>100.0%</u>

### U.S. Vector Equity Portfolio

Communication Services.....	6.6%
Consumer Discretionary.....	11.0%
Consumer Staples.....	4.0%
Energy.....	5.8%
Financials.....	24.4%
Health Care.....	8.8%
Industrials.....	17.1%
Information Technology.....	15.4%
Materials.....	5.1%
Real Estate.....	0.5%
Utilities.....	1.3%
	<u>100.0%</u>

### U.S. Small Cap Portfolio

Communication Services.....	3.5%
Consumer Discretionary.....	14.5%
Consumer Staples.....	4.2%
Energy.....	4.5%
Financials.....	20.3%
Health Care.....	9.3%
Industrials.....	20.4%
Information Technology.....	13.8%
Materials.....	5.3%
Real Estate.....	0.5%
Utilities.....	3.7%
	<u>100.0%</u>

### U.S. Micro Cap Portfolio

Communication Services.....	2.5%
Consumer Discretionary.....	13.0%
Consumer Staples.....	4.0%
Energy.....	5.3%
Financials.....	22.6%
Health Care.....	10.8%
Industrials.....	20.6%
Information Technology.....	13.5%
Materials.....	4.6%
Real Estate.....	0.8%
Utilities.....	2.3%
	<u>100.0%</u>

### U.S. High Relative Profitability Portfolio

Communication Services.....	5.9%
Consumer Discretionary.....	16.5%
Consumer Staples.....	9.4%
Energy.....	1.2%
Financials.....	3.2%
Health Care.....	11.9%
Industrials.....	17.1%
Information Technology.....	32.5%
Materials.....	2.3%
	<u>100.0%</u>

### DFA Real Estate Securities Portfolio

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

**ENHANCED U.S. LARGE COMPANY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
BONDS — (80.3%)			CANADA — (Continued)		
AUSTRALIA — (1.9%)			0.625%, 03/08/21..... EUR	3,000	\$ 3,383,132
Australia & New Zealand			TOTAL CANADA.....		<u>50,750,677</u>
Banking Group, Ltd.			DENMARK — (2.3%)		
Ω 2.250%, 12/19/19.....	1,000	\$ 1,000,478	Denmark Government Bond		
5.100%, 01/13/20.....	750	754,558	3.000%, 11/15/21..... DKK	55,000	<u>8,839,919</u>
National Australia Bank, Ltd.			FRANCE — (2.2%)		
2.500%, 01/12/21.....	3,500	3,521,805	Caisse d'Amortissement de la		
Westpac Banking Corp.			Dette Sociale		
(r) 2.974%, 08/19/21.....	2,105	<u>2,128,120</u>	4.250%, 04/25/20..... EUR	1,000	1,139,932
TOTAL AUSTRALIA.....		<u>7,404,961</u>	Sanofi Floating Rate Note		
BELGIUM — (3.0%)			(r) 0.000%, 03/21/20..... EUR	2,000	2,233,432
Dexia Credit Local SA			SNCF Mobilites		
0.040%, 12/11/19..... EUR	1,000	1,115,681	3.625%, 06/03/20..... EUR	1,000	1,141,012
0.250%, 03/19/20..... EUR	1,000	1,117,753	SNCF Reseau EPIC		
2.000%, 01/22/21..... EUR	8,000	<u>9,183,485</u>	5.500%, 12/01/21..... GBP	2,000	2,830,464
TOTAL BELGIUM.....		<u>11,416,919</u>	Total Capital International SA		
CANADA — (13.1%)			Floating Rate Note		
Bank of Montreal			(r) 0.000%, 03/19/20..... EUR	100	111,663
0.250%, 11/17/21..... EUR	2,494	2,798,818	Unedic Asseo		
Bank of Nova Scotia (The)			0.125%, 03/05/20..... EUR	750	<u>837,778</u>
2.270%, 01/13/20..... CAD	4,000	3,039,162	TOTAL FRANCE.....		<u>8,294,281</u>
(r) 2.406%, 04/20/21.....	908	910,925	GERMANY — (7.6%)		
CPPIB Capital, Inc.			BMW US Capital LLC		
1.400%, 06/04/20..... CAD	6,200	4,699,074	(r)Ω 2.676%, 08/13/21.....	1,640	1,643,086
Manitoba, Province of Canada			Daimler Finance North		
0.750%, 12/15/21..... GBP	2,500	3,222,339	America LLC		
Province of Alberta Canada			Ω 2.250%, 03/02/20.....	1,500	1,501,390
1.250%, 06/01/20..... CAD	2,000	1,514,524	(r)Ω 2.677%, 05/04/20.....	500	500,288
Province of British Columbia			Deutsche Bahn Finance		
Canada			GMBH		
3.700%, 12/18/20..... CAD	6,000	4,656,457	1.750%, 11/06/20..... EUR	3,910	4,452,399
Province of Quebec Canada			EMD Finance LLC		
4.500%, 12/01/20..... CAD	5,500	4,299,237	Ω 2.400%, 03/19/20.....	2,100	2,101,367
Province of Saskatchewan			FMS Wertmanagement		
Canada			0.625%, 03/06/20..... GBP	1,000	1,293,988
3.900%, 07/28/20..... CAD	6,300	4,859,576	Kreditanstalt fuer		
Royal Bank of Canada			Wiederaufbau		
2.350%, 12/09/19..... CAD	1,300	987,461	1.375%, 01/28/20..... CAD	5,000	3,792,005
2.860%, 03/04/21..... CAD	5,000	3,839,344	Landeskreditbank		
2.030%, 03/15/21..... CAD	2,130	1,618,451	Baden-Wuerttemberg		
(r) 2.326%, 04/30/21.....	357	358,272	Foerderbank		
(r) 0.096%, 07/24/20..... EUR	1,000	1,119,052	0.125%, 11/05/20..... EUR	9,765	10,951,673
(r) 0.050%, 08/06/20..... EUR	3,000	3,355,589	State of North		
Toronto-Dominion Bank (The)			Rhine-Westphalia Germany		
1.693%, 04/02/20..... CAD	3,000	2,276,114	Floating Rate Note		
2.563%, 06/24/20..... CAD	5,000	3,813,150	(r) 0.857%, 10/29/21..... GBP	800	1,035,452

**ENHANCED U.S. LARGE COMPANY PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
GERMANY — (Continued)			NETHERLANDS — (Continued)		
Volkswagen Group of America			Shell International Finance BV		
Finance LLC			1.625%, 03/24/21..... EUR	5,599	\$ 6,407,734
2.450%, 11/20/19.....	2,000	\$ 2,000,396	TOTAL NETHERLANDS.....		<u>9,598,322</u>
TOTAL GERMANY.....		<u>29,272,044</u>			
JAPAN — (7.3%)			NORWAY — (1.9%)		
American Honda Finance			Equinor ASA		
Corp.			2.000%, 09/10/20..... EUR	1,415	1,608,421
(r) 2.488%, 06/11/21.....	2,893	2,899,898	5.625%, 03/11/21..... EUR	4,913	<u>5,909,540</u>
Mitsubishi UFJ Financial			TOTAL NORWAY.....		<u>7,517,961</u>
Group, Inc.			SPAIN — (0.7%)		
(r) 2.586%, 07/26/21.....	465	466,866	Telefonica Emisiones SA		
Mizuho Bank Ltd.			5.462%, 02/16/21.....	2,500	<u>2,608,239</u>
Ω 2.400%, 03/26/20.....	2,000	2,003,446	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (6.7%)		
Mizuho Financial Group, Inc.			Council Of Europe		
(r) 3.267%, 09/13/21.....	800	810,032	Development Bank		
MUFG Bank, Ltd.			3.000%, 07/13/20..... EUR	2,805	3,203,535
Ω 2.300%, 03/05/20.....	1,400	1,401,370	European Investment Bank		
Nissan Motor Acceptance			Floating Rate Note		
Corp.			(r) 1.015%, 02/17/20..... GBP	2,000	2,592,540
Ω 2.125%, 03/03/20.....	1,300	1,300,010	(r) 0.964%, 05/21/21..... GBP	500	649,416
Nissan Motor Acceptance			(r) 0.835%, 02/18/22..... GBP	4,000	5,185,028
Corp. Floating Rate Note			European Investment Bank		
(r)Ω 2.639%, 03/15/21.....	1,700	1,700,620	2.625%, 03/16/20..... EUR	2,700	3,045,253
Shire Acquisitions Investments			European Stability Mechanism		
Ireland DAC			0.000%, 11/07/19..... EUR	2,000	2,230,874
2.400%, 09/23/21.....	515	517,969	European Stability Mechanism		
Sumitomo Mitsui Financial			Treasury Bill		
Group, Inc.			0.000%, 11/21/19..... EUR	3,706	4,134,317
(r) 3.782%, 03/09/21.....	2,500	2,545,922	0.000%, 01/09/20..... EUR	3,000	3,349,057
(r) 3.106%, 10/19/21.....	381	385,756	Nordic Investment Bank		
Total Capital Canada, Ltd.			1.375%, 07/15/20..... NOK	14,890	<u>1,614,865</u>
1.875%, 07/09/20..... EUR	500	565,991	TOTAL SUPRANATIONAL		
1.125%, 03/18/22..... EUR	3,000	3,450,994	ORGANIZATION		
Toyota Credit Canada, Inc.			OBLIGATIONS.....		<u>26,004,885</u>
1.800%, 02/19/20..... CAD	6,500	4,932,617	SWEDEN — (3.6%)		
2.200%, 02/25/21..... CAD	4,500	3,423,533	Kommuninvest I Sverige AB		
Toyota Finance Australia, Ltd.			0.750%, 02/16/20..... SEK	15,000	1,556,889
0.000%, 04/09/21..... EUR	1,200	1,339,816	2.500%, 12/01/20..... SEK	36,120	3,838,768
Toyota Motor Finance			1.000%, 09/15/21..... SEK	42,000	4,425,680
Netherlands BV			Skandinaviska Enskilda		
0.250%, 01/10/22..... EUR	500	<u>561,889</u>	Banken AB		
TOTAL JAPAN.....		<u>28,306,729</u>	(r)Ω 2.554%, 05/17/21.....	3,000	3,008,280
NETHERLANDS — (2.5%)			Svenska Handelsbanken AB		
BNG Bank NV			2.400%, 10/01/20.....	1,000	<u>1,005,936</u>
5.375%, 06/07/21..... GBP	600	831,453	TOTAL SWEDEN.....		<u>13,835,553</u>
Cooperatieve Rabobank UA					
2.250%, 12/02/19.....	1,655	1,655,298			
4.750%, 01/15/20.....	700	703,837			

## ENHANCED U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
SWITZERLAND — (0.8%)			UNITED STATES — (Continued)		
Nestle Finance International, Ltd.			Citizens Bank N.A.		
0.750%, 11/08/21..... EUR	2,827	\$ 3,213,502	2.450%, 12/04/19.....	2,200	\$2,200,792
UNITED KINGDOM — (4.8%)			Comcast Corp.	500	502,665
Barclays P.L.C.			(r) 2.539%, 10/01/21.....		
2.750%, 11/08/19.....	1,500	1,500,085	CVS Health Corp.		
2.875%, 06/08/20.....	500	501,430	2.800%, 07/20/20.....	1,500	1,507,116
BP Capital Markets P.L.C.			Dominion Energy Gas Holdings LLC		
2.315%, 02/13/20.....	2,550	2,553,492	(r) 2.719%, 06/15/21.....	3,000	3,014,550
BP Capital Markets plc			Eastman Chemical Co.		
(r) 2.989%, 09/16/21.....	500	505,903	2.700%, 01/15/20.....	622	622,468
HSBC Holdings PLC			Enterprise Products Operating LLC		
#(r) 3.792%, 05/25/21.....	2,170	2,209,969	5.250%, 01/31/20.....	2,000	2,015,324
HSBC USA, Inc.			Exelon Generation Co. LLC		
2.375%, 11/13/19.....	1,000	1,000,092	2.950%, 01/15/20.....	2,000	2,001,197
United Kingdom Treasury Bill			GE Capital International Funding Co., Unlimited Co.		
0.000%, 11/04/19..... GBP	6,000	7,772,101	2.342%, 11/15/20.....	2,000	1,998,728
0.000%, 11/11/19..... GBP	2,000	2,590,319	General Electric Co.		
TOTAL UNITED KINGDOM....		<u>18,633,391</u>	2.200%, 01/09/20.....	1,000	999,765
UNITED STATES — (21.9%)			General Mills, Inc.		
Allergan Funding SCS			(r) 2.541%, 04/16/21.....	1,325	1,328,591
3.000%, 03/12/20.....	1,200	1,202,958	General Motors Financial Co., Inc.		
Allergan, Inc.			3.150%, 01/15/20.....	1,600	1,602,163
3.375%, 09/15/20.....	1,800	1,821,289	Gilead Sciences, Inc.		
Altria Group, Inc.			# 2.350%, 02/01/20.....	1,500	1,501,045
# 2.625%, 01/14/20.....	2,000	2,000,605	Harley-Davidson Financial Services, Inc.		
Amgen, Inc.			#Ω 2.150%, 02/26/20.....	1,000	999,308
2.200%, 05/11/20.....	1,000	1,001,858	IBM Credit LLC		
Anthem, Inc.			(r) 2.226%, 01/20/21.....	2,725	2,730,068
2.500%, 11/21/20.....	1,766	1,777,779	JM Smucker Co. (The)		
AT&T, Inc.			# 2.500%, 03/15/20.....	1,061	1,062,580
2.450%, 06/30/20.....	1,500	1,504,506	John Deere Capital Corp.		
(r) 2.951%, 07/15/21.....	1,000	1,010,200	2.050%, 03/10/20.....	220	220,108
Autodesk, Inc.			#(r) 2.394%, 09/10/21.....	2,022	2,023,031
3.125%, 06/15/20.....	1,500	1,507,900	LyondellBasell Industries NV		
Biogen, Inc.			6.000%, 11/15/21.....	2,500	2,668,938
2.900%, 09/15/20.....	2,000	2,015,821	Merck & Co., Inc.		
Broadcom Corp. / Broadcom Cayman Finance Ltd.			1.125%, 10/15/21..... EUR	1,700	1,939,815
3.000%, 01/15/22.....	2,900	2,938,372	Molson Coors Brewing Co.		
Capital One NA			2.100%, 07/15/21.....	2,800	2,802,111
2.350%, 01/31/20.....	1,500	1,500,884	National Rural Utilities Cooperative Finance Corp.		
Caterpillar Financial Services Corp.			(r) 2.479%, 06/30/21.....	3,000	3,009,794
(r) 2.338%, 05/15/20.....	2,000	2,001,474	NetApp, Inc.		
(r) 2.382%, 09/07/21.....	1,115	1,115,323	3.375%, 06/15/21.....	1,014	1,032,989
Citibank NA			Newmont Goldcorp Corp.		
# 2.100%, 06/12/20.....	1,000	1,001,372	3.625%, 06/09/21.....	2,800	2,864,535
Citigroup, Inc.			Nordstrom, Inc.		
(r) 3.456%, 08/02/21.....	1,600	1,623,120	4.000%, 10/15/21.....	2,500	2,561,519

**ENHANCED U.S. LARGE COMPANY PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup></u> (000)	<u>Value</u> <sup>†</sup>		<u>Face Amount<sup>^</sup></u> (000)	<u>Value</u> <sup>†</sup>
UNITED STATES — (Continued)			COMMERCIAL PAPER — (3.5%)		
Oracle Corp. 2.250%, 01/10/21..... EUR	2,000	\$ 2,296,991	Ω Boeing Co. 2.097%, 12/10/19.....	2,000	\$ 1,996,260
Philip Morris International, Inc. 2.000%, 02/21/20.....	3,000	3,000,619	Ω Campbell Soup Co. 2.191%, 01/22/20.....	3,000	2,984,846
PNC Bank NA 2.600%, 07/21/20.....	1,000	1,004,416	Ω Enel Finance America 2.401%, 01/23/20.....	2,500	2,487,668
Procter & Gamble Co. (The) 2.000%, 11/05/21..... EUR	1,000	1,166,144	Intesa Funding LLC 2.290%, 11/25/19.....	1,500	1,497,875
Quest Diagnostics, Inc. 4.750%, 01/30/20.....	1,131	1,137,723	2.296%, 04/20/20.....	2,000	1,978,385
Southern Co. (The) 2.750%, 06/15/20.....	1,000	1,003,926	Ω John Deere Ltd. 1.971%, 11/07/19.....	1,000	999,701
Walgreens Boots Alliance, Inc. 3.300%, 11/18/21.....	2,500	2,555,655	Santander UK PLC 2.164%, 11/04/19.....	1,500	<u>1,499,718</u>
Wells Fargo & Co. (r) 3.473%, 03/04/21.....	696	705,619	<b>TOTAL COMMERCIAL PAPER.....</b>		<u>13,444,453</u>
(r) 2.961%, 07/26/21.....	2,272	2,299,718	<b>Shares</b>		
Zimmer Biomet Holdings, Inc. 2.700%, 04/01/20.....	2,000	<u>2,004,018</u>	SECURITIES LENDING COLLATERAL — (0.3%)		
<b>TOTAL UNITED STATES.....</b>		<u>84,407,490</u>	@§ The DFA Short Term Investment Fund.....	111,401	<u>1,289,019</u>
<b>TOTAL BONDS.....</b>		<u>310,104,873</u>	<b>TOTAL INVESTMENTS — (100.0%) (Cost \$386,402,183).....</b>		<u><u>\$386,273,356</u></u>
<b>U.S. TREASURY OBLIGATIONS — (15.9%)</b>					
U.S. Treasury Bills					
1.282%, 11/12/19.....	2,500	2,498,843			
0.000%, 11/26/19.....	3,000	2,996,772			
U.S. Treasury Notes					
(r)← 1.776%, 04/30/21.....	46,000	45,940,921			
(r) 1.857%, 07/31/21.....	10,000	<u>9,998,475</u>			
<b>TOTAL U.S. TREASURY OBLIGATIONS.....</b>		<u>61,435,011</u>			
<b>TOTAL INVESTMENT SECURITIES (Cost \$371,670,207).....</b>		<u>371,539,884</u>			

As of October 31, 2019, Enhanced U.S. Large Company Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
EUR 1,745,958	USD 1,937,424	HSBC Bank	12/30/19	\$17,656
USD 1,626,469	NOK 14,921,578	Natwest Markets PLC	11/15/19	3,758
USD 2,222,639	EUR 1,980,757	Citibank, N.A.	01/07/20	3,263
USD 2,148,294	SEK 20,639,345	JP Morgan	01/10/20	2,032
USD 28,159,962	GBP 21,667,376	State Street Bank and Trust	01/13/20	<u>25,268</u>
<b>Total Appreciation</b>				<u>\$51,977</u>

## ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
GBP	21,763,630	USD	28,216,764	State Street Bank and Trust	11/04/19	\$ (25,241)
USD	2,565,323	GBP	1,989,693	Bank of America Corp.	11/04/19	(12,026)
USD	24,450,394	GBP	19,773,937	Bank of America Corp.	11/04/19	(1,163,780)
USD	50,811,832	EUR	46,165,232	Citibank, N.A.	12/30/19	(882,830)
USD	2,263,772	EUR	2,040,316	State Street Bank and Trust	01/07/20	(22,339)
USD	3,515,431	EUR	3,141,802	State Street Bank and Trust	01/07/20	(4,860)
USD	4,368,665	EUR	3,906,056	State Street Bank and Trust	01/07/20	(7,950)
USD	4,801,217	EUR	4,346,104	State Street Bank and Trust	01/07/20	(68,457)
USD	21,478,509	EUR	19,234,721	Barclays Bank PLC	01/07/20	(73,397)
USD	1,699,781	SEK	16,541,279	JP Morgan	01/10/20	(20,327)
USD	5,961,335	SEK	58,287,471	Barclays Capital	01/10/20	(99,912)
USD	47,893,862	CAD	63,309,316	Bank of America Corp.	01/14/20	(193,697)
USD	8,937,569	DKK	59,634,019	State Street Bank and Trust	01/16/20	(16,638)
<b>Total (Depreciation)</b>						<b><u>\$(2,591,454)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$(2,539,477)</u></b>

As of October 31, 2019, Enhanced U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
S&P 500 <sup>®</sup> Emini Index.....	2,558	12/20/19	\$375,192,009	\$388,278,820	\$13,086,811
<b>Total Futures Contracts.....</b>			<b><u>\$375,192,009</u></b>	<b><u>\$388,278,820</u></b>	<b><u>\$13,086,811</u></b>

Summary of the Portfolio's investments as of October 31, 2019, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 7,404,961	—	\$ 7,404,961
Belgium.....	—	11,416,919	—	11,416,919
Canada.....	—	50,750,677	—	50,750,677
Denmark.....	—	8,839,919	—	8,839,919
France.....	—	8,294,281	—	8,294,281
Germany.....	—	29,272,044	—	29,272,044
Japan.....	—	28,306,729	—	28,306,729
Netherlands.....	—	9,598,322	—	9,598,322
Norway.....	—	7,517,961	—	7,517,961
Spain.....	—	2,608,239	—	2,608,239
Supranational Organization Obligations.....	—	26,004,885	—	26,004,885
Sweden.....	—	13,835,553	—	13,835,553
Switzerland.....	—	3,213,502	—	3,213,502
United Kingdom.....	—	18,633,391	—	18,633,391
United States.....	—	84,407,490	—	84,407,490

**ENHANCED U.S. LARGE COMPANY PORTFOLIO**

CONTINUED

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
U.S. Treasury Obligations.....	—	\$ 61,435,011	—	\$ 61,435,011
Commercial Paper.....	—	13,444,453	—	13,444,453
Securities Lending Collateral.....	—	1,289,019	—	1,289,019
Forward Currency Contracts**.....	—	(2,539,477)	—	(2,539,477)
Futures Contracts**.....	<u>\$13,086,811</u>	<u>—</u>	<u>—</u>	<u>13,086,811</u>
<b>TOTAL.....</b>	<b><u>\$13,086,811</u></b>	<b><u>\$383,733,879</u></b>	<b><u>—</u></b>	<b><u>\$396,820,690</u></b>

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

See accompanying Notes to Financial Statements.



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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.6%)			
COMMUNICATION SERVICES — (10.1%)			
* Alphabet, Inc., Class A .....	14,019	\$ 17,647,117	1.1%
* Alphabet, Inc., Class C .....	14,631	18,436,669	1.1%
AT&T, Inc.....	425,328	16,370,875	1.0%
Comcast Corp., Class A.....	295,338	13,237,049	0.8%
* Facebook, Inc., Class A .....	130,421	24,995,185	1.6%
Verizon Communications, Inc.....	310,175	18,756,282	1.2%
Walt Disney Co. (The).....	77,345	10,048,662	0.6%
Other Securities .....		<u>44,412,151</u>	<u>2.8%</u>
TOTAL COMMUNICATION SERVICES.....		<u>163,903,990</u>	<u>10.2%</u>
CONSUMER DISCRETIONARY — (11.0%)			
* Amazon.com, Inc.....	23,346	41,477,904	2.6%
Home Depot, Inc. (The).....	47,497	11,141,846	0.7%
McDonald's Corp.....	32,937	6,478,708	0.4%
NIKE, Inc., Class B .....	63,227	5,661,978	0.3%
Other Securities .....		<u>114,734,529</u>	<u>7.1%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>179,494,965</u>	<u>11.1%</u>
CONSUMER STAPLES — (6.8%)			
Altria Group, Inc.....	124,882	5,593,465	0.3%
Coca-Cola Co. (The).....	206,538	11,241,863	0.7%
Costco Wholesale Corp.....	19,068	5,665,293	0.3%
PepsiCo, Inc.....	80,434	11,033,132	0.7%
Procter & Gamble Co. (The).....	108,157	13,466,628	0.8%
Walmart, Inc.....	77,098	9,040,511	0.6%
Other Securities .....		<u>55,247,326</u>	<u>3.5%</u>
TOTAL CONSUMER STAPLES.....		<u>111,288,218</u>	<u>6.9%</u>
ENERGY — (4.1%)			
Chevron Corp.....	102,507	11,905,163	0.7%
Exxon Mobil Corp.....	181,668	12,275,307	0.8%
Other Securities .....		<u>43,478,722</u>	<u>2.7%</u>
TOTAL ENERGY.....		<u>67,659,192</u>	<u>4.2%</u>
FINANCIALS — (13.4%)			
Bank of America Corp.....	370,339	11,580,501	0.7%
* Berkshire Hathaway, Inc., Class B.....	83,928	17,841,414	1.1%
Citigroup, Inc.....	93,739	6,736,085	0.4%
JPMorgan Chase & Co.....	172,651	21,567,563	1.3%
Wells Fargo & Co.....	218,988	11,306,350	0.7%
Other Securities .....		<u>149,289,388</u>	<u>9.4%</u>
TOTAL FINANCIALS.....		<u>218,321,301</u>	<u>13.6%</u>
HEALTH CARE — (13.7%)			
Abbott Laboratories.....	79,822	6,673,917	0.4%
Amgen, Inc.....	36,106	7,699,605	0.5%
Eli Lilly & Co.....	49,844	5,679,724	0.4%
Johnson & Johnson.....	167,504	22,117,228	1.4%
Medtronic P.L.C.....	57,606	6,273,293	0.4%
Merck & Co., Inc.....	135,162	11,713,139	0.7%

## U.S. LARGE CAP EQUITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Pfizer, Inc.....	374,272	\$ 14,360,817	0.9%
Thermo Fisher Scientific, Inc.....	20,229	6,108,753	0.4%
UnitedHealth Group, Inc.....	57,369	14,497,146	0.9%
Other Securities.....		<u>128,731,789</u>	<u>7.9%</u>
TOTAL HEALTH CARE.....		<u>223,855,411</u>	<u>13.9%</u>
INDUSTRIALS — (11.5%)			
Boeing Co. (The).....	23,188	7,881,833	0.5%
Caterpillar, Inc.....	40,564	5,589,719	0.3%
Union Pacific Corp.....	38,406	6,354,657	0.4%
United Technologies Corp.....	44,282	6,358,010	0.4%
Other Securities.....		<u>162,106,242</u>	<u>10.1%</u>
TOTAL INDUSTRIALS.....		<u>188,290,461</u>	<u>11.7%</u>
INFORMATION TECHNOLOGY — (21.7%)			
Accenture P.L.C., Class A.....	32,330	5,994,629	0.4%
* Adobe, Inc.....	20,995	5,835,140	0.4%
Apple, Inc.....	255,954	63,671,117	4.0%
Broadcom, Inc.....	21,505	6,297,739	0.4%
Cisco Systems, Inc.....	253,512	12,044,355	0.7%
Intel Corp.....	350,728	19,826,654	1.2%
International Business Machines Corp.....	51,099	6,833,469	0.4%
Mastercard, Inc., Class A.....	54,335	15,040,471	0.9%
Microsoft Corp.....	367,753	52,724,748	3.3%
Oracle Corp.....	131,879	7,186,087	0.4%
QUALCOMM, Inc.....	70,210	5,647,692	0.4%
Texas Instruments, Inc.....	56,294	6,642,129	0.4%
# Visa, Inc., Class A.....	87,176	15,592,299	1.0%
Other Securities.....		<u>129,990,852</u>	<u>8.0%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>353,327,381</u>	<u>21.9%</u>
MATERIALS — (3.5%)			
Other Securities.....		<u>56,636,848</u>	<u>3.5%</u>
REAL ESTATE — (0.2%)			
Other Securities.....		<u>3,041,516</u>	<u>0.2%</u>
UTILITIES — (2.6%)			
Other Securities.....		<u>42,489,625</u>	<u>2.6%</u>
TOTAL COMMON STOCKS			
(Cost \$1,137,548,468).....		<u>1,608,308,908</u>	<u>99.8%</u>
TEMPORARY CASH INVESTMENTS — (0.2%)			
State Street Institutional U.S. Government Money			
Market Fund, 1.752%.....	2,965,354	<u>2,965,354</u>	<u>0.2%</u>
SECURITIES LENDING COLLATERAL — (1.2%)			
@§ The DFA Short Term Investment Fund.....	1,704,991	<u>19,728,456</u>	<u>1.2%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$1,160,239,437).....		<u>\$1,631,002,718</u>	<u>101.2%</u>

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

Summary of the Portfolio's investments as of October 31, 2019, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 163,903,990	—	—	\$ 163,903,990
Consumer Discretionary.....	179,494,965	—	—	179,494,965
Consumer Staples.....	111,288,218	—	—	111,288,218
Energy.....	67,659,192	—	—	67,659,192
Financials.....	218,321,301	—	—	218,321,301
Health Care.....	223,855,411	—	—	223,855,411
Industrials.....	188,290,461	—	—	188,290,461
Information Technology.....	353,327,381	—	—	353,327,381
Materials.....	56,636,848	—	—	56,636,848
Real Estate.....	3,041,516	—	—	3,041,516
Utilities.....	42,489,625	—	—	42,489,625
Temporary Cash Investments.....	2,965,354	—	—	2,965,354
Securities Lending Collateral.....	—	\$19,728,456	—	19,728,456
<b>TOTAL.....</b>	<b>\$1,611,274,262</b>	<b>\$19,728,456</b>	<b>—</b>	<b>\$1,631,002,718</b>

See accompanying Notes to Financial Statements.

**U.S. LARGE CAP VALUE PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

**October 31, 2019**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company.....	\$25,666,839,275
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$25,666,839,275</u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2019, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (92.1%)</b>			
<b>COMMUNICATION SERVICES — (2.9%)</b>			
News Corp., Class A.....	2,484,324	\$ 34,060,082	0.3%
Other Securities.....		300,416,006	2.8%
<b>TOTAL COMMUNICATION SERVICES.....</b>		<u>334,476,088</u>	<u>3.1%</u>
<b>CONSUMER DISCRETIONARY — (12.9%)</b>			
* AutoNation, Inc.....	725,245	36,878,708	0.3%
BorgWarner, Inc.....	877,413	36,570,574	0.3%
# Dick's Sporting Goods, Inc.....	871,974	33,945,948	0.3%
# Foot Locker, Inc.....	805,205	35,034,470	0.3%
# Macy's, Inc.....	2,761,562	41,865,280	0.4%
PulteGroup, Inc.....	972,588	38,164,353	0.4%
Toll Brothers, Inc.....	1,501,529	59,715,808	0.6%
Other Securities.....		<u>1,216,698,080</u>	<u>11.3%</u>
<b>TOTAL CONSUMER DISCRETIONARY.....</b>		<u>1,498,873,221</u>	<u>13.9%</u>
<b>CONSUMER STAPLES — (3.7%)</b>			
Bunge, Ltd.....	692,640	37,402,560	0.4%
* Post Holdings, Inc.....	576,951	59,368,258	0.6%
* US Foods Holding Corp.....	1,417,618	56,236,906	0.5%
Other Securities.....		<u>276,694,351</u>	<u>2.5%</u>
<b>TOTAL CONSUMER STAPLES.....</b>		<u>429,702,075</u>	<u>4.0%</u>
<b>ENERGY — (6.8%)</b>			
Helmerich & Payne, Inc.....	893,686	33,513,225	0.3%
HollyFrontier Corp.....	713,678	39,209,469	0.4%
# Murphy Oil Corp.....	1,939,932	40,020,797	0.4%
PBF Energy, Inc., Class A.....	1,309,359	42,266,109	0.4%
* WPX Energy, Inc.....	3,408,154	34,013,377	0.3%
Other Securities.....		<u>604,741,338</u>	<u>5.6%</u>
<b>TOTAL ENERGY.....</b>		<u>793,764,315</u>	<u>7.4%</u>
<b>FINANCIALS — (25.7%)</b>			
Assured Guaranty, Ltd.....	1,107,595	51,968,357	0.5%
* Athene Holding, Ltd., Class A.....	786,477	34,093,778	0.3%
# Invesco, Ltd.....	1,986,347	33,410,357	0.3%
Investors Bancorp, Inc.....	2,930,842	35,316,646	0.3%
# New York Community Bancorp, Inc.....	4,318,809	50,314,125	0.5%
Old Republic International Corp.....	1,768,205	39,501,700	0.4%
# PacWest Bancorp.....	1,343,347	49,690,406	0.5%
# People's United Financial, Inc.....	3,724,019	60,217,387	0.6%
Popular, Inc.....	851,648	46,380,750	0.4%
# Prosperity Bancshares, Inc.....	511,178	35,281,506	0.3%
Santander Consumer USA Holdings, Inc.....	1,775,982	44,541,629	0.4%
TCF Financial Corp.....	1,146,816	45,402,445	0.4%
Unum Group.....	1,419,659	39,097,409	0.4%
# Voya Financial, Inc.....	843,342	45,506,734	0.4%
Other Securities.....		<u>2,364,446,190</u>	<u>21.9%</u>
<b>TOTAL FINANCIALS.....</b>		<u>2,975,169,419</u>	<u>27.6%</u>

## U.S. TARGETED VALUE PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>HEALTH CARE — (4.5%)</b>			
Perrigo Co. P.L.C.....	959,782	\$ 50,887,642	0.5%
Other Securities.....		<u>472,511,451</u>	<u>4.3%</u>
<b>TOTAL HEALTH CARE.....</b>		<u>523,399,093</u>	<u>4.8%</u>
<b>INDUSTRIALS — (19.0%)</b>			
* AECOM.....	1,506,232	60,264,342	0.6%
AGCO Corp.....	461,249	35,373,186	0.3%
# Air Lease Corp.....	1,055,768	46,432,677	0.4%
AMERCO.....	104,935	42,502,872	0.4%
#* Colfax Corp.....	1,011,578	33,989,021	0.3%
* Genesee & Wyoming, Inc., Class A.....	544,362	60,440,513	0.6%
* JetBlue Airways Corp.....	2,616,272	50,494,050	0.5%
# Knight-Swift Transportation Holdings, Inc.....	1,027,428	37,460,025	0.4%
#* MasTec, Inc.....	584,383	36,781,066	0.3%
Owens Corning.....	734,162	44,989,447	0.4%
Quanta Services, Inc.....	1,422,606	59,820,582	0.6%
Other Securities.....		<u>1,700,725,336</u>	<u>15.7%</u>
<b>TOTAL INDUSTRIALS.....</b>		<u>2,209,273,117</u>	<u>20.5%</u>
<b>INFORMATION TECHNOLOGY — (10.3%)</b>			
* Arrow Electronics, Inc.....	922,098	73,103,929	0.7%
Avnet, Inc.....	1,141,128	45,143,024	0.4%
Jabil, Inc.....	1,280,115	47,133,834	0.4%
SYNNEX Corp.....	365,094	42,986,168	0.4%
* Tech Data Corp.....	455,346	55,324,539	0.5%
* Xerox Holdings Corp.....	1,083,724	36,770,755	0.3%
Other Securities.....		<u>888,576,221</u>	<u>8.3%</u>
<b>TOTAL INFORMATION TECHNOLOGY.....</b>		<u>1,189,038,470</u>	<u>11.0%</u>
<b>MATERIALS — (5.9%)</b>			
Reliance Steel & Aluminum Co.....	646,255	74,991,430	0.7%
Other Securities.....		<u>611,325,201</u>	<u>5.7%</u>
<b>TOTAL MATERIALS.....</b>		<u>686,316,631</u>	<u>6.4%</u>
<b>REAL ESTATE — (0.2%)</b>			
Other Securities.....		<u>21,955,071</u>	<u>0.2%</u>
<b>UTILITIES — (0.2%)</b>			
Other Securities.....		<u>21,965,987</u>	<u>0.2%</u>
<b>TOTAL COMMON STOCKS.....</b>		<u>10,683,933,487</u>	<u>99.1%</u>
<b>PREFERRED STOCKS — (0.0%)</b>			
<b>COMMUNICATION SERVICES — (0.0%)</b>			
Other Security.....		<u>601,793</u>	<u>0.0%</u>
<b>TOTAL INVESTMENT SECURITIES</b>			
(Cost \$9,565,560,141).....		<u>10,684,535,280</u>	
<b>TEMPORARY CASH INVESTMENTS — (0.8%)</b>			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	88,748,588	<u>88,748,588</u>	<u>0.8%</u>

## U.S. TARGETED VALUE PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (7.1%)			
@§ The DFA Short Term Investment Fund.....	71,335,750	\$ 825,425,969	7.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$10,479,633,200).....		<u>\$11,598,709,837</u>	<u>107.6%</u>

As of October 31, 2019, U.S. Targeted Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	612	12/20/19	\$89,594,995	\$92,895,480	\$3,300,485
<b>Total Futures Contracts.....</b>			<u>\$89,594,995</u>	<u>\$92,895,480</u>	<u>\$3,300,485</u>

Summary of the Portfolio's investments as of October 31, 2019, 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.....	\$ 334,476,088	—	—	\$ 334,476,088
Consumer Discretionary.....	1,498,811,410	\$ 61,811	—	1,498,873,221
Consumer Staples.....	429,702,075	—	—	429,702,075
Energy.....	793,764,315	—	—	793,764,315
Financials.....	2,974,965,929	203,490	—	2,975,169,419
Health Care.....	523,399,093	—	—	523,399,093
Industrials.....	2,209,273,117	—	—	2,209,273,117
Information Technology.....	1,188,997,324	41,146	—	1,189,038,470
Materials.....	686,316,631	—	—	686,316,631
Real Estate.....	21,955,071	—	—	21,955,071
Utilities.....	21,965,987	—	—	21,965,987
Preferred Stocks				
Communication Services.....	601,793	—	—	601,793
Temporary Cash Investments.....	88,748,588	—	—	88,748,588
Securities Lending Collateral.....	—	825,425,969	—	825,425,969
Futures Contracts**.....	3,300,485	—	—	3,300,485
<b>TOTAL.....</b>	<u>\$10,776,277,906</u>	<u>\$825,732,416</u>	<u>—</u>	<u>\$11,602,010,322</u>

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

See accompanying Notes to Financial Statements.

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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (91.4%)			
COMMUNICATION SERVICES — (3.2%)			
Telephone & Data Systems, Inc.....	3,304,152	\$ 86,205,326	0.6%
Other Securities.....		<u>391,457,453</u>	<u>2.9%</u>
TOTAL COMMUNICATION SERVICES.....		<u>477,662,779</u>	<u>3.5%</u>
CONSUMER DISCRETIONARY — (12.6%)			
Aaron's, Inc.....	1,452,368	108,825,934	0.8%
#*    AutoNation, Inc.....	1,445,824	73,520,150	0.5%
Graham Holdings Co., Class B.....	124,562	78,431,709	0.6%
MDC Holdings, Inc.....	1,994,009	77,188,088	0.6%
*    Meritage Homes Corp.....	1,426,415	102,830,257	0.8%
*    Taylor Morrison Home Corp.....	4,007,062	100,376,903	0.7%
*    TopBuild Corp.....	720,019	74,831,575	0.5%
*    TRI Pointe Group, Inc.....	4,629,137	72,862,616	0.5%
Other Securities.....		<u>1,197,166,226</u>	<u>8.7%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>1,886,033,458</u>	<u>13.7%</u>
CONSUMER STAPLES — (3.5%)			
*    Darling Ingredients, Inc.....	5,534,041	106,806,991	0.8%
Seaboard Corp.....	16,923	71,399,660	0.5%
Other Securities.....		<u>347,413,164</u>	<u>2.5%</u>
TOTAL CONSUMER STAPLES.....		<u>525,619,815</u>	<u>3.8%</u>
ENERGY — (7.3%)			
PBF Energy, Inc., Class A.....	2,602,900	84,021,612	0.6%
World Fuel Services Corp.....	2,497,096	104,303,700	0.8%
Other Securities.....		<u>898,277,542</u>	<u>6.5%</u>
TOTAL ENERGY.....		<u>1,086,602,854</u>	<u>7.9%</u>
FINANCIALS — (26.6%)			
American Equity Investment Life Holding Co.....	3,225,311	79,600,675	0.6%
Associated Banc-Corp.....	4,391,493	88,312,924	0.7%
#    CNO Financial Group, Inc.....	4,510,009	70,581,641	0.5%
First BanCorp.....	6,677,386	70,246,101	0.5%
#    Fulton Financial Corp.....	5,174,416	88,275,537	0.7%
IBERIABANK Corp.....	1,058,302	77,668,784	0.6%
International Bancshares Corp.....	1,592,840	65,242,726	0.5%
Kemper Corp.....	1,171,842	84,232,003	0.6%
Navient Corp.....	4,673,633	64,355,926	0.5%
#    Old National Bancorp.....	4,778,482	85,988,784	0.6%
TCF Financial Corp.....	2,056,294	81,408,679	0.6%
#    United Bankshares, Inc.....	1,791,222	70,824,918	0.5%
#    Valley National Bancorp.....	5,764,321	66,750,837	0.5%
Washington Federal, Inc.....	2,768,286	100,931,708	0.7%
Other Securities.....		<u>2,880,034,020</u>	<u>20.8%</u>
TOTAL FINANCIALS.....		<u>3,974,455,263</u>	<u>28.9%</u>
HEALTH CARE — (3.0%)			
#*    Acadia Healthcare Co., Inc.....	2,401,247	72,013,398	0.5%



## U.S. SMALL CAP VALUE PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Other Securities.....		\$ 371,949,626	2.7%
TOTAL HEALTH CARE.....		<u>443,963,024</u>	<u>3.2%</u>
INDUSTRIALS — (17.9%)			
Air Lease Corp.....	1,500,302	65,983,282	0.5%
Aircastle, Ltd.....	3,062,353	83,357,249	0.6%
#* Colfax Corp.....	2,036,796	68,436,346	0.5%
#* FTI Consulting, Inc.....	930,957	101,353,289	0.7%
# GATX Corp.....	1,283,453	102,098,686	0.8%
* Hertz Global Holdings, Inc.....	5,033,761	68,006,111	0.5%
# Macquarie Infrastructure Corp.....	1,596,986	68,893,976	0.5%
Regal Beloit Corp.....	1,014,437	75,119,060	0.6%
SkyWest, Inc.....	1,727,796	102,890,252	0.8%
Triton International, Ltd.....	2,100,474	77,087,396	0.6%
Other Securities.....		<u>1,853,138,425</u>	<u>13.3%</u>
TOTAL INDUSTRIALS.....		<u>2,666,364,072</u>	<u>19.4%</u>
INFORMATION TECHNOLOGY — (10.6%)			
* Amkor Technology, Inc.....	6,537,297	81,258,602	0.6%
* CACI International, Inc., Class A.....	439,734	98,390,482	0.7%
* Insight Enterprises, Inc.....	1,041,167	63,906,830	0.5%
* Sanmina Corp.....	2,305,591	70,850,811	0.5%
SYNNEX Corp.....	632,217	74,437,230	0.5%
* Tech Data Corp.....	1,103,723	134,102,344	1.0%
# Vishay Intertechnology, Inc.....	3,965,663	79,908,109	0.6%
Other Securities.....		<u>985,823,037</u>	<u>7.1%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>1,588,677,445</u>	<u>11.5%</u>
MATERIALS — (6.3%)			
Carpenter Technology Corp.....	1,573,170	77,116,793	0.6%
Commercial Metals Co.....	4,138,745	80,001,941	0.6%
Domtar Corp.....	2,246,670	81,756,321	0.6%
#* Element Solutions, Inc.....	6,662,951	72,359,648	0.5%
Other Securities.....		<u>624,356,842</u>	<u>4.5%</u>
TOTAL MATERIALS.....		<u>935,591,545</u>	<u>6.8%</u>
REAL ESTATE — (0.2%)			
Other Securities.....		<u>34,419,316</u>	<u>0.3%</u>
UTILITIES — (0.2%)			
Other Security.....		<u>31,705,701</u>	<u>0.2%</u>
TOTAL COMMON STOCKS.....		<u>13,651,095,272</u>	<u>99.2%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>439,497</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$11,391,408,237).....		<u>13,651,534,769</u>	

## U.S. SMALL CAP VALUE PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
TEMPORARY CASH INVESTMENTS — (1.5%)			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	222,084,643	\$ 222,084,643	1.6%
SECURITIES LENDING COLLATERAL — (7.1%)			
@§ The DFA Short Term Investment Fund.....	91,811,493	1,062,350,780	7.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$12,675,712,209).....		<u>\$14,935,970,192</u>	<u>108.5%</u>

As of October 31, 2019, U.S. Small Cap Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	649	12/20/19	\$98,055,691	\$98,511,710	\$456,019
<b>Total Futures Contracts.....</b>			<u>\$98,055,691</u>	<u>\$98,511,710</u>	<u>\$456,019</u>

Summary of the Portfolio's investments as of October 31, 2019, 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.....	\$ 477,662,779	—	—	\$ 477,662,779
Consumer Discretionary.....	1,885,980,140	\$ 53,318	—	1,886,033,458
Consumer Staples.....	525,619,815	—	—	525,619,815
Energy.....	1,086,602,854	—	—	1,086,602,854
Financials.....	3,973,986,807	468,456	—	3,974,455,263
Health Care.....	443,926,061	36,963	—	443,963,024
Industrials.....	2,666,364,072	—	—	2,666,364,072
Information Technology.....	1,588,677,445	—	—	1,588,677,445
Materials.....	935,591,545	—	—	935,591,545
Real Estate.....	34,419,316	—	—	34,419,316
Utilities.....	31,705,701	—	—	31,705,701
Preferred Stocks				
Communication Services.....	439,497	—	—	439,497
Temporary Cash Investments.....	222,084,643	—	—	222,084,643
Securities Lending Collateral.....	—	1,062,350,780	—	1,062,350,780
Futures Contracts**.....	456,019	—	—	456,019
TOTAL.....	<u>\$13,873,516,694</u>	<u>\$1,062,909,517</u>	<u>—</u>	<u>\$14,936,426,211</u>

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

See accompanying Notes to Financial Statements.

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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (94.7%)			
COMMUNICATION SERVICES — (8.1%)			
* Alphabet, Inc., Class A.....	131,837	\$ 165,956,416	0.6%
* Alphabet, Inc., Class C.....	127,904	161,173,109	0.6%
AT&T, Inc.....	9,445,617	363,561,798	1.4%
Comcast Corp., Class A.....	3,785,859	169,682,200	0.7%
* Facebook, Inc., Class A.....	1,559,452	298,868,976	1.1%
Verizon Communications, Inc.....	4,479,769	270,891,631	1.0%
Walt Disney Co. (The).....	879,338	114,243,593	0.4%
Other Securities.....		<u>708,862,131</u>	<u>2.7%</u>
TOTAL COMMUNICATION SERVICES.....		<u>2,253,239,854</u>	<u>8.5%</u>
CONSUMER DISCRETIONARY — (11.6%)			
* Amazon.com, Inc.....	320,056	568,630,693	2.2%
Home Depot, Inc. (The).....	659,768	154,768,377	0.6%
McDonald's Corp.....	422,272	83,060,902	0.3%
NIKE, Inc., Class B.....	897,617	80,381,602	0.3%
Other Securities.....		<u>2,335,214,984</u>	<u>8.7%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>3,222,056,558</u>	<u>12.1%</u>
CONSUMER STAPLES — (6.0%)			
Altria Group, Inc.....	1,641,210	73,509,796	0.3%
Coca-Cola Co. (The).....	2,670,749	145,368,868	0.6%
Costco Wholesale Corp.....	310,004	92,105,288	0.4%
PepsiCo, Inc.....	1,094,982	150,198,681	0.6%
Procter & Gamble Co. (The).....	1,579,025	196,604,403	0.7%
Walmart, Inc.....	987,203	115,759,424	0.4%
Other Securities.....		<u>903,206,704</u>	<u>3.3%</u>
TOTAL CONSUMER STAPLES.....		<u>1,676,753,164</u>	<u>6.3%</u>
ENERGY — (4.6%)			
Chevron Corp.....	1,533,622	178,114,859	0.7%
Exxon Mobil Corp.....	3,512,052	237,309,354	0.9%
Other Securities.....		<u>860,330,208</u>	<u>3.2%</u>
TOTAL ENERGY.....		<u>1,275,754,421</u>	<u>4.8%</u>
FINANCIALS — (14.3%)			
Bank of America Corp.....	5,850,983	182,960,238	0.7%
* Berkshire Hathaway, Inc., Class B.....	1,192,385	253,477,203	1.0%
Citigroup, Inc.....	1,414,364	101,636,197	0.4%
JPMorgan Chase & Co.....	2,760,701	344,866,769	1.3%
Wells Fargo & Co.....	3,514,207	181,438,507	0.7%
Other Securities.....		<u>2,907,238,088</u>	<u>10.8%</u>
TOTAL FINANCIALS.....		<u>3,971,617,002</u>	<u>14.9%</u>
HEALTH CARE — (11.0%)			
Amgen, Inc.....	530,972	113,229,779	0.4%
* Cigna Corp.....	439,383	78,412,290	0.3%
Johnson & Johnson.....	1,909,603	252,143,980	1.0%
Merck & Co., Inc.....	1,670,437	144,760,070	0.6%
Pfizer, Inc.....	3,778,438	144,978,666	0.6%
UnitedHealth Group, Inc.....	577,060	145,823,062	0.6%

## U.S. CORE EQUITY 1 PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Other Securities .....		\$ 2,181,162,115	8.0%
TOTAL HEALTH CARE .....		<u>3,060,509,962</u>	<u>11.5%</u>
INDUSTRIALS — (12.2%)			
3M Co.....	492,759	81,300,307	0.3%
Boeing Co. (The).....	315,877	107,369,751	0.4%
Caterpillar, Inc.....	522,360	71,981,208	0.3%
Honeywell International, Inc.....	490,013	84,639,945	0.3%
Lockheed Martin Corp.....	197,743	74,485,833	0.3%
Union Pacific Corp.....	505,841	83,696,452	0.3%
United Technologies Corp.....	512,649	73,606,143	0.3%
Other Securities .....		<u>2,827,831,808</u>	<u>10.6%</u>
TOTAL INDUSTRIALS.....		<u>3,404,911,447</u>	<u>12.8%</u>
INFORMATION TECHNOLOGY — (20.0%)			
Accenture P.L.C., Class A.....	493,180	91,445,436	0.4%
*     Adobe, Inc.....	257,391	71,536,681	0.3%
Apple, Inc.....	4,436,038	1,103,508,813	4.2%
Cisco Systems, Inc.....	2,926,380	139,032,314	0.5%
Intel Corp.....	4,520,919	255,567,551	1.0%
International Business Machines Corp.....	736,079	98,435,845	0.4%
Mastercard, Inc., Class A.....	709,200	196,313,652	0.8%
*     Micron Technology, Inc.....	1,599,289	76,046,192	0.3%
Microsoft Corp.....	4,936,491	707,744,715	2.7%
Oracle Corp.....	2,081,480	113,419,845	0.4%
Texas Instruments, Inc.....	750,861	88,594,089	0.3%
#     Visa, Inc., Class A.....	1,085,673	194,183,473	0.7%
Other Securities .....		<u>2,429,013,983</u>	<u>8.9%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>5,564,842,589</u>	<u>20.9%</u>
MATERIALS — (3.8%)			
Other Securities .....		<u>1,047,070,001</u>	<u>3.9%</u>
REAL ESTATE — (0.3%)			
Other Securities .....		<u>73,173,400</u>	<u>0.3%</u>
UTILITIES — (2.8%)			
Other Securities .....		<u>787,207,314</u>	<u>3.0%</u>
TOTAL COMMON STOCKS.....		<u>26,337,135,712</u>	<u>99.0%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>408,026</u>	<u>0.0%</u>
INDUSTRIALS — (0.0%)			
Other Security.....		<u>4,499</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>412,525</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$16,958,014,087).....		<u>26,337,548,237</u>	

## U.S. CORE EQUITY 1 PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	234,980,188	\$ 234,980,188	0.9%
SECURITIES LENDING COLLATERAL — (4.5%)			
@§ The DFA Short Term Investment Fund.....	107,997,640	1,249,640,696	4.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$18,442,497,580).....		<u>\$27,822,169,121</u>	<u>104.6%</u>

As of October 31, 2019, U.S. Core Equity 1 Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	1,368	12/20/19	<u>\$205,738,117</u>	<u>\$207,648,720</u>	<u>\$1,910,603</u>
<b>Total Futures Contracts.....</b>			<u><b>\$205,738,117</b></u>	<u><b>\$207,648,720</b></u>	<u><b>\$1,910,603</b></u>

Summary of the Portfolio's investments as of October 31, 2019, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 2,253,239,854	—	—	\$ 2,253,239,854
Consumer Discretionary.....	3,222,053,078	\$ 3,480	—	3,222,056,558
Consumer Staples.....	1,676,753,164	—	—	1,676,753,164
Energy.....	1,275,754,421	—	—	1,275,754,421
Financials.....	3,971,565,865	51,137	—	3,971,617,002
Health Care.....	3,060,509,962	—	—	3,060,509,962
Industrials.....	3,404,911,447	—	—	3,404,911,447
Information Technology.....	5,564,842,589	—	—	5,564,842,589
Materials.....	1,047,070,001	—	—	1,047,070,001
Real Estate.....	73,173,400	—	—	73,173,400
Utilities.....	787,207,314	—	—	787,207,314
Preferred Stocks				
Communication Services.....	408,026	—	—	408,026
Industrials.....	4,499	—	—	4,499
Temporary Cash Investments.....	234,980,188	—	—	234,980,188
Securities Lending Collateral.....	—	1,249,640,696	—	1,249,640,696
Futures Contracts**.....	1,910,603	—	—	1,910,603
<b>TOTAL.....</b>	<u><b>\$26,574,384,411</b></u>	<u><b>\$1,249,695,313</b></u>	<u>—</u>	<u><b>\$27,824,079,724</b></u>

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

See accompanying Notes to Financial Statements.

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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (94.5%)</b>			
<b>COMMUNICATION SERVICES — (7.1%)</b>			
* Alphabet, Inc., Class A.....	96,783	\$ 121,830,440	0.4%
* Alphabet, Inc., Class C.....	102,183	128,761,820	0.5%
AT&T, Inc.....	7,075,983	272,354,586	1.0%
* Charter Communications, Inc., Class A.....	174,958	81,855,850	0.3%
Comcast Corp., Class A.....	4,524,891	202,805,615	0.7%
* Facebook, Inc., Class A.....	1,190,043	228,071,741	0.8%
Verizon Communications, Inc.....	4,053,628	245,122,885	0.9%
Walt Disney Co. (The).....	737,651	95,835,618	0.4%
Other Securities.....		<u>701,618,687</u>	<u>2.5%</u>
<b>TOTAL COMMUNICATION SERVICES.....</b>		<u><b>2,078,257,242</b></u>	<u><b>7.5%</b></u>
<b>CONSUMER DISCRETIONARY — (11.7%)</b>			
* Amazon.com, Inc.....	322,450	572,884,017	2.1%
Home Depot, Inc. (The).....	308,857	72,451,675	0.3%
NIKE, Inc., Class B.....	736,039	65,912,292	0.2%
Other Securities.....		<u>2,690,534,983</u>	<u>9.6%</u>
<b>TOTAL CONSUMER DISCRETIONARY.....</b>		<u><b>3,401,782,967</b></u>	<u><b>12.2%</b></u>
<b>CONSUMER STAPLES — (5.4%)</b>			
Coca-Cola Co. (The).....	1,777,825	96,767,015	0.4%
Costco Wholesale Corp.....	279,294	82,981,040	0.3%
PepsiCo, Inc.....	960,917	131,808,985	0.5%
Procter & Gamble Co. (The).....	987,815	122,992,846	0.5%
Walmart, Inc.....	997,798	117,001,793	0.4%
Other Securities.....		<u>1,036,577,149</u>	<u>3.6%</u>
<b>TOTAL CONSUMER STAPLES.....</b>		<u><b>1,588,128,828</b></u>	<u><b>5.7%</b></u>
<b>ENERGY — (4.5%)</b>			
Chevron Corp.....	1,471,514	170,901,636	0.6%
Exxon Mobil Corp.....	3,143,859	212,430,553	0.8%
Other Securities.....		<u>929,577,337</u>	<u>3.3%</u>
<b>TOTAL ENERGY.....</b>		<u><b>1,312,909,526</b></u>	<u><b>4.7%</b></u>
<b>FINANCIALS — (15.6%)</b>			
American Express Co.....	742,133	87,037,358	0.3%
Bank of America Corp.....	5,144,454	160,867,077	0.6%
* Berkshire Hathaway, Inc., Class B.....	1,010,279	214,765,110	0.8%
Citigroup, Inc.....	1,353,860	97,288,380	0.4%
JPMorgan Chase & Co.....	2,576,165	321,814,532	1.2%
Wells Fargo & Co.....	3,455,193	178,391,615	0.7%
Other Securities.....		<u>3,493,435,955</u>	<u>12.4%</u>
<b>TOTAL FINANCIALS.....</b>		<u><b>4,553,600,027</b></u>	<u><b>16.4%</b></u>
<b>HEALTH CARE — (10.9%)</b>			
Amgen, Inc.....	450,835	96,140,564	0.4%
* Cigna Corp.....	407,290	72,684,973	0.3%
CVS Health Corp.....	1,180,741	78,389,395	0.3%
Gilead Sciences, Inc.....	1,079,751	68,790,936	0.3%
Johnson & Johnson.....	2,392,005	315,840,340	1.1%
Merck & Co., Inc.....	1,813,335	157,143,611	0.6%

## U.S. CORE EQUITY 2 PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Pfizer, Inc.....	3,175,533	\$ 121,845,201	0.5%
UnitedHealth Group, Inc.....	608,074	153,660,300	0.6%
Other Securities.....		<u>2,119,916,560</u>	<u>7.3%</u>
TOTAL HEALTH CARE.....		<u>3,184,411,880</u>	<u>11.4%</u>
INDUSTRIALS — (13.4%)			
3M Co.....	439,092	72,445,789	0.3%
Caterpillar, Inc.....	494,834	68,188,125	0.3%
Union Pacific Corp.....	618,468	102,331,715	0.4%
United Technologies Corp.....	618,500	88,804,230	0.3%
Other Securities.....		<u>3,563,348,168</u>	<u>12.7%</u>
TOTAL INDUSTRIALS.....		<u>3,895,118,027</u>	<u>14.0%</u>
INFORMATION TECHNOLOGY — (19.5%)			
Accenture P.L.C., Class A.....	433,431	80,366,776	0.3%
Apple, Inc.....	4,365,689	1,086,008,796	3.9%
Broadcom, Inc.....	244,537	71,612,660	0.3%
Cisco Systems, Inc.....	3,687,066	175,172,506	0.6%
Intel Corp.....	5,141,165	290,630,057	1.1%
International Business Machines Corp.....	689,744	92,239,465	0.3%
Lam Research Corp.....	284,426	77,090,823	0.3%
Mastercard, Inc., Class A.....	649,786	179,867,263	0.7%
* Micron Technology, Inc.....	1,627,340	77,380,017	0.3%
Microsoft Corp.....	4,772,363	684,213,683	2.5%
Oracle Corp.....	1,923,737	104,824,429	0.4%
Texas Instruments, Inc.....	586,826	69,239,600	0.3%
# Visa, Inc., Class A.....	739,794	132,319,555	0.5%
Other Securities.....		<u>2,569,923,689</u>	<u>9.0%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>5,690,889,319</u>	<u>20.5%</u>
MATERIALS — (4.0%)			
Other Securities.....		<u>1,175,485,520</u>	<u>4.2%</u>
REAL ESTATE — (0.3%)			
Other Securities.....		<u>85,931,993</u>	<u>0.3%</u>
UTILITIES — (2.1%)			
Other Securities.....		<u>613,792,643</u>	<u>2.2%</u>
TOTAL COMMON STOCKS.....		<u>27,580,307,972</u>	<u>99.1%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>632,503</u>	<u>0.0%</u>
INDUSTRIALS — (0.0%)			
Other Security.....		<u>8,278</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>640,781</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$17,943,654,008).....		<u>27,580,948,753</u>	

## U.S. CORE EQUITY 2 PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	216,323,278	\$ 216,323,278	0.8%
SECURITIES LENDING COLLATERAL — (4.7%)			
@§ The DFA Short Term Investment Fund.....	119,414,241	1,381,742,178	5.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$19,541,573,319).....		<u>\$29,179,014,209</u>	<u>104.9%</u>

As of October 31, 2019, U.S. Core Equity 2 Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500 <sup>®</sup> Emini Index.....	1,575	12/20/19	\$236,844,052	\$239,069,250	\$2,225,198
<b>Total Futures Contracts.....</b>			<u>\$236,844,052</u>	<u>\$239,069,250</u>	<u>\$2,225,198</u>

Summary of the Portfolio's investments as of October 31, 2019, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 2,078,257,242	—	—	\$ 2,078,257,242
Consumer Discretionary.....	3,401,773,330	\$ 9,637	—	3,401,782,967
Consumer Staples.....	1,588,128,828	—	—	1,588,128,828
Energy.....	1,312,909,526	—	—	1,312,909,526
Financials.....	4,553,514,252	85,775	—	4,553,600,027
Health Care.....	3,184,408,328	3,552	—	3,184,411,880
Industrials.....	3,895,118,027	—	—	3,895,118,027
Information Technology.....	5,690,881,778	7,541	—	5,690,889,319
Materials.....	1,175,485,520	—	—	1,175,485,520
Real Estate.....	85,931,993	—	—	85,931,993
Utilities.....	613,792,643	—	—	613,792,643
Preferred Stocks				
Communication Services.....	632,503	—	—	632,503
Industrials.....	8,278	—	—	8,278
Temporary Cash Investments.....	216,323,278	—	—	216,323,278
Securities Lending Collateral.....	—	1,381,742,178	—	1,381,742,178
Futures Contracts**.....	2,225,198	—	—	2,225,198
TOTAL.....	<u>\$27,799,390,724</u>	<u>\$1,381,848,683</u>	<u>—</u>	<u>\$29,181,239,407</u>

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

See accompanying Notes to Financial Statements.



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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (93.7%)			
COMMUNICATION SERVICES — (6.2%)			
* Alphabet, Inc., Class A.....	10,540	\$ 13,267,752	0.3%
* Alphabet, Inc., Class C.....	11,067	13,945,637	0.3%
AT&T, Inc.....	1,408,047	54,195,729	1.2%
* Charter Communications, Inc., Class A.....	22,828	10,680,308	0.2%
Comcast Corp., Class A.....	487,867	21,866,199	0.5%
Verizon Communications, Inc.....	276,980	16,748,981	0.4%
Walt Disney Co. (The).....	93,781	12,184,028	0.3%
Other Securities.....		<u>159,286,948</u>	<u>3.4%</u>
TOTAL COMMUNICATION SERVICES.....		<u>302,175,582</u>	<u>6.6%</u>
CONSUMER DISCRETIONARY — (10.3%)			
General Motors Co.....	312,543	11,614,098	0.3%
* Murphy USA, Inc.....	63,703	7,512,495	0.2%
Other Securities.....		<u>483,677,170</u>	<u>10.4%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>502,803,763</u>	<u>10.9%</u>
CONSUMER STAPLES — (3.7%)			
Procter & Gamble Co. (The).....	116,144	14,461,089	0.3%
Walmart, Inc.....	76,857	9,012,252	0.2%
Other Securities.....		<u>156,304,812</u>	<u>3.4%</u>
TOTAL CONSUMER STAPLES.....		<u>179,778,153</u>	<u>3.9%</u>
ENERGY — (5.5%)			
Chevron Corp.....	234,556	27,241,334	0.6%
Exxon Mobil Corp.....	466,524	31,523,027	0.7%
HollyFrontier Corp.....	169,076	9,289,035	0.2%
Valero Energy Corp.....	89,358	8,665,939	0.2%
Other Securities.....		<u>189,241,212</u>	<u>4.1%</u>
TOTAL ENERGY.....		<u>265,960,547</u>	<u>5.8%</u>
FINANCIALS — (22.8%)			
Bank of America Corp.....	851,074	26,613,084	0.6%
* Berkshire Hathaway, Inc., Class B.....	140,759	29,922,548	0.7%
Citigroup, Inc.....	204,743	14,712,832	0.3%
Fifth Third Bancorp.....	263,905	7,674,357	0.2%
First American Financial Corp.....	149,802	9,254,768	0.2%
Hartford Financial Services Group, Inc. (The).....	173,532	9,905,207	0.2%
JPMorgan Chase & Co.....	417,971	52,212,937	1.1%
Morgan Stanley.....	164,084	7,556,068	0.2%
PNC Financial Services Group, Inc. (The).....	52,144	7,649,525	0.2%
RenaissanceRe Holdings, Ltd.....	40,926	7,660,529	0.2%
Wells Fargo & Co.....	538,528	27,804,201	0.6%
Other Securities.....		<u>912,226,155</u>	<u>19.8%</u>
TOTAL FINANCIALS.....		<u>1,113,192,211</u>	<u>24.3%</u>
HEALTH CARE — (8.2%)			
Anthem, Inc.....	28,912	7,779,641	0.2%
* Cigna Corp.....	44,445	7,931,655	0.2%
CVS Health Corp.....	137,754	9,145,488	0.2%
Johnson & Johnson.....	75,789	10,007,180	0.2%

## U.S. VECTOR EQUITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Merck & Co., Inc.....	149,737	\$ 12,976,208	0.3%
Pfizer, Inc.....	341,124	13,088,928	0.3%
UnitedHealth Group, Inc.....	51,083	12,908,674	0.3%
Other Securities.....		<u>328,398,243</u>	<u>7.1%</u>
TOTAL HEALTH CARE.....		<u>402,236,017</u>	<u>8.8%</u>
INDUSTRIALS — (16.1%)			
* AECOM.....	197,010	7,882,370	0.2%
* Genesee & Wyoming, Inc., Class A.....	76,777	8,524,550	0.2%
L3Harris Technologies, Inc.....	42,343	8,735,784	0.2%
* MasTec, Inc.....	119,034	7,492,000	0.2%
Norfolk Southern Corp.....	41,621	7,575,022	0.2%
Quanta Services, Inc.....	202,897	8,531,819	0.2%
United Technologies Corp.....	67,283	9,660,493	0.2%
Other Securities.....		<u>724,137,803</u>	<u>15.7%</u>
TOTAL INDUSTRIALS.....		<u>782,539,841</u>	<u>17.1%</u>
INFORMATION TECHNOLOGY — (14.4%)			
Apple, Inc.....	285,245	70,957,546	1.6%
Cisco Systems, Inc.....	237,876	11,301,489	0.3%
Hewlett Packard Enterprise Co.....	472,548	7,754,513	0.2%
Intel Corp.....	578,019	32,675,414	0.7%
* Micron Technology, Inc.....	295,915	14,070,758	0.3%
Microsoft Corp.....	278,222	39,888,688	0.9%
Oracle Corp.....	141,867	7,730,333	0.2%
SYNNEX Corp.....	64,671	7,614,364	0.2%
Other Securities.....		<u>510,312,479</u>	<u>10.9%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>702,305,584</u>	<u>15.3%</u>
MATERIALS — (4.8%)			
Reliance Steel & Aluminum Co.....	86,542	10,042,334	0.2%
Other Securities.....		<u>224,342,552</u>	<u>4.9%</u>
TOTAL MATERIALS.....		<u>234,384,886</u>	<u>5.1%</u>
REAL ESTATE — (0.5%)			
Other Securities.....		<u>23,365,766</u>	<u>0.5%</u>
UTILITIES — (1.2%)			
Other Securities.....		<u>58,468,078</u>	<u>1.3%</u>
TOTAL COMMON STOCKS.....		<u>4,567,210,428</u>	<u>99.6%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>393,525</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$2,995,944,746).....		<u>4,567,603,953</u>	
TEMPORARY CASH INVESTMENTS — (0.4%)			
State Street Institutional U.S. Government Money			
Market Fund, 1.752%.....	17,630,939	<u>17,630,939</u>	<u>0.4%</u>

## U.S. VECTOR EQUITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (5.9%)			
@§ The DFA Short Term Investment Fund.....	24,831,344	\$ 287,323,477	6.3%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,300,865,688).....		<u>\$4,872,558,369</u>	<u>106.3%</u>

As of October 31, 2019, U.S. Vector Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	137	12/20/19	\$20,597,530	\$20,795,230	\$197,700
<b>Total Futures Contracts.....</b>			<u>\$20,597,530</u>	<u>\$20,795,230</u>	<u>\$197,700</u>

Summary of the Portfolio's investments as of October 31, 2019, 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.....	\$ 302,175,582	—	—	\$ 302,175,582
Consumer Discretionary.....	502,800,094	\$ 3,669	—	502,803,763
Consumer Staples.....	179,778,153	—	—	179,778,153
Energy.....	265,960,547	—	—	265,960,547
Financials.....	1,113,157,868	34,343	—	1,113,192,211
Health Care.....	402,236,017	—	—	402,236,017
Industrials.....	782,539,841	—	—	782,539,841
Information Technology.....	702,305,584	—	—	702,305,584
Materials.....	234,384,886	—	—	234,384,886
Real Estate.....	23,365,766	—	—	23,365,766
Utilities.....	58,468,078	—	—	58,468,078
Preferred Stocks				
Communication Services.....	393,525	—	—	393,525
Temporary Cash Investments.....	17,630,939	—	—	17,630,939
Securities Lending Collateral.....	—	287,323,477	—	287,323,477
Futures Contracts**.....	197,700	—	—	197,700
<b>TOTAL.....</b>	<u>\$4,585,394,580</u>	<u>\$287,361,489</u>	<u>—</u>	<u>\$4,872,756,069</u>

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

See accompanying Notes to Financial Statements.

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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (89.2%)</b>			
<b>COMMUNICATION SERVICES — (3.1%)</b>			
		\$	
			0.2%
#			0.2%
*			0.2%
			2.9%
TOTAL COMMUNICATION SERVICES.....		609,766,136	3.5%
<b>CONSUMER DISCRETIONARY — (13.0%)</b>			
			0.3%
*			0.3%
#			0.2%
*			0.3%
#			0.2%
#*			0.3%
			0.2%
#*			0.2%
*			0.2%
			12.2%
TOTAL CONSUMER DISCRETIONARY.....		2,505,459,363	14.4%
<b>CONSUMER STAPLES — (3.7%)</b>			
#*			0.2%
#			0.3%
			3.6%
TOTAL CONSUMER STAPLES.....		717,128,012	4.1%
<b>ENERGY — (4.0%)</b>			
			4.4%
<b>FINANCIALS — (18.1%)</b>			
			0.3%
			0.3%
			0.2%
#			0.2%
#			0.2%
			0.3%
#			0.2%
#*			0.2%
#			0.3%
			0.3%
			0.4%
			17.3%
TOTAL FINANCIALS.....		3,504,720,830	20.2%
<b>HEALTH CARE — (8.3%)</b>			
*			0.3%
*			0.4%
#*			0.3%
			8.2%
TOTAL HEALTH CARE.....		1,602,447,068	9.2%

## U.S. SMALL CAP PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>INDUSTRIALS — (18.2%)</b>			
Armstrong World Industries, Inc.....	525,430	\$ 49,143,468	0.3%
#* Cimpres NV.....	293,238	38,742,605	0.2%
* Clean Harbors, Inc.....	518,261	42,735,802	0.3%
* FTI Consulting, Inc.....	402,955	43,869,711	0.3%
* Generac Holdings, Inc.....	545,711	52,704,768	0.3%
# MSA Safety, Inc.....	350,718	42,110,710	0.2%
* RBC Bearings, Inc.....	255,557	41,001,565	0.2%
Simpson Manufacturing Co., Inc.....	480,682	39,723,560	0.2%
Tetra Tech, Inc.....	660,168	57,744,895	0.3%
#* Trex Co., Inc.....	514,242	45,196,729	0.3%
Other Securities.....		<u>3,059,255,549</u>	<u>17.6%</u>
<b>TOTAL INDUSTRIALS.....</b>		<u><b>3,512,229,362</b></u>	<u><b>20.2%</b></u>
<b>INFORMATION TECHNOLOGY — (12.3%)</b>			
* ACI Worldwide, Inc.....	1,171,716	36,780,165	0.2%
Cabot Microelectronics Corp.....	308,834	46,670,994	0.3%
* CACI International, Inc., Class A.....	165,649	37,063,964	0.2%
* Cirrus Logic, Inc.....	572,846	38,930,614	0.2%
KBR, Inc.....	1,714,360	48,276,378	0.3%
* Manhattan Associates, Inc.....	552,572	41,415,271	0.2%
Science Applications International Corp.....	458,863	37,911,261	0.2%
* Tech Data Corp.....	393,553	47,816,689	0.3%
Other Securities.....		<u>2,046,417,672</u>	<u>11.8%</u>
<b>TOTAL INFORMATION TECHNOLOGY.....</b>		<u><b>2,381,283,008</b></u>	<u><b>13.7%</b></u>
<b>MATERIALS — (4.7%)</b>			
Other Securities.....		<u>912,582,722</u>	<u>5.3%</u>
<b>REAL ESTATE — (0.5%)</b>			
Other Securities.....		<u>91,820,788</u>	<u>0.5%</u>
<b>UTILITIES — (3.3%)</b>			
# American States Water Co.....	380,399	36,187,357	0.2%
# Ormat Technologies, Inc.....	470,860	36,049,042	0.2%
PNM Resources, Inc.....	769,055	40,106,218	0.2%
Other Securities.....		<u>520,178,473</u>	<u>3.0%</u>
<b>TOTAL UTILITIES.....</b>		<u><b>632,521,090</b></u>	<u><b>3.6%</b></u>
<b>TOTAL COMMON STOCKS.....</b>		<u><b>17,238,779,830</b></u>	<u><b>99.1%</b></u>
<b>PREFERRED STOCKS — (0.0%)</b>			
<b>COMMUNICATION SERVICES — (0.0%)</b>			
Other Security.....		<u>1,736,605</u>	<u>0.0%</u>
<b>RIGHTS/WARRANTS — (0.0%)</b>			
Other Security.....		<u>341</u>	<u>0.0%</u>
<b>TOTAL INVESTMENT SECURITIES</b> (Cost \$13,883,352,488).....		<u><b>17,240,516,776</b></u>	
<b>TEMPORARY CASH INVESTMENTS — (0.6%)</b>			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	112,333,400	<u>112,333,400</u>	<u>0.7%</u>

## U.S. SMALL CAP PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (10.2%)			
@§ The DFA Short Term Investment Fund.....	169,778,412	\$ 1,964,506,010	11.3%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$15,959,983,800).....		<u>\$19,317,356,186</u>	<u>111.1%</u>

As of October 31, 2019, U.S. Small Cap Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	1,004	12/20/19	\$147,032,232	\$152,397,160	\$5,364,928
<b>Total Futures Contracts.....</b>			<u>\$147,032,232</u>	<u>\$152,397,160</u>	<u>\$5,364,928</u>

Summary of the Portfolio's investments as of October 31, 2019, 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.....	\$ 609,766,136	—	—	\$ 609,766,136
Consumer Discretionary.....	2,505,429,809	\$ 29,554	—	2,505,459,363
Consumer Staples.....	717,128,012	—	—	717,128,012
Energy.....	768,821,451	—	—	768,821,451
Financials.....	3,504,527,975	192,855	—	3,504,720,830
Health Care.....	1,602,436,668	10,400	—	1,602,447,068
Industrials.....	3,512,229,362	—	—	3,512,229,362
Information Technology.....	2,381,264,380	18,628	—	2,381,283,008
Materials.....	912,582,722	—	—	912,582,722
Real Estate.....	91,820,788	—	—	91,820,788
Utilities.....	632,521,090	—	—	632,521,090
Preferred Stocks				
Communication Services.....	1,736,605	—	—	1,736,605
Rights/Warrants				
Consumer Discretionary.....	—	341	—	341
Temporary Cash Investments.....	112,333,400	—	—	112,333,400
Securities Lending Collateral.....	—	1,964,506,010	—	1,964,506,010
Futures Contracts**.....	5,364,928	—	—	5,364,928
<b>TOTAL.....</b>	<u>\$17,357,963,326</u>	<u>\$1,964,757,788</u>	<u>—</u>	<u>\$19,322,721,114</u>

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

See accompanying Notes to Financial Statements.

**U.S. MICRO CAP PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**  
**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (90.3%)</b>			
<b>COMMUNICATION SERVICES — (2.3%)</b>			
Other Securities.....		\$ 157,740,820	2.5%
<b>CONSUMER DISCRETIONARY — (11.8%)</b>			
# Callaway Golf Co.....	1,105,362	22,350,420	0.4%
* Cavco Industries, Inc.....	89,870	17,223,585	0.3%
#* Crocs, Inc.....	522,598	18,285,704	0.3%
#* Gentherm, Inc.....	398,697	16,653,574	0.3%
La-Z-Boy, Inc.....	558,862	19,845,190	0.3%
MDC Holdings, Inc.....	462,269	17,894,433	0.3%
#* Sleep Number Corp.....	435,376	20,950,293	0.3%
# Winnebago Industries, Inc.....	345,353	16,601,119	0.3%
Other Securities.....		668,988,329	10.4%
<b>TOTAL CONSUMER DISCRETIONARY.....</b>		<b>818,792,647</b>	<b>12.9%</b>
<b>CONSUMER STAPLES — (3.6%)</b>			
Coca-Cola Consolidated, Inc.....	61,754	16,942,827	0.3%
Inter Parfums, Inc.....	301,212	23,322,845	0.4%
# WD-40 Co.....	92,091	17,257,853	0.3%
Other Securities.....		195,184,819	3.0%
<b>TOTAL CONSUMER STAPLES.....</b>		<b>252,708,344</b>	<b>4.0%</b>
<b>ENERGY — (4.7%)</b>			
Other Securities.....		329,187,071	5.2%
<b>FINANCIALS — (20.4%)</b>			
Ameris Bancorp.....	476,979	20,438,550	0.3%
First BanCorp.....	1,694,054	17,821,448	0.3%
Horace Mann Educators Corp.....	409,827	17,852,064	0.3%
* NMI Holdings, Inc., Class A.....	763,913	22,344,455	0.4%
Safety Insurance Group, Inc.....	178,562	17,356,226	0.3%
Walker & Dunlop, Inc.....	339,012	21,354,366	0.3%
WSFS Financial Corp.....	404,092	17,040,560	0.3%
Other Securities.....		1,285,986,555	20.1%
<b>TOTAL FINANCIALS.....</b>		<b>1,420,194,224</b>	<b>22.3%</b>
<b>HEALTH CARE — (9.7%)</b>			
# Atrion Corp.....	20,115	16,965,594	0.3%
CONMED Corp.....	251,185	27,635,374	0.4%
* CorVel Corp.....	260,818	20,635,920	0.3%
Ensign Group, Inc. (The).....	472,750	19,973,687	0.3%
# US Physical Therapy, Inc.....	141,440	20,009,517	0.3%
Other Securities.....		572,455,025	9.0%
<b>TOTAL HEALTH CARE.....</b>		<b>677,675,117</b>	<b>10.6%</b>
<b>INDUSTRIALS — (18.6%)</b>			
# AAON, Inc.....	397,794	19,356,656	0.3%
Albany International Corp., Class A.....	214,764	18,035,881	0.3%
* Casella Waste Systems, Inc., Class A.....	462,261	20,149,957	0.3%
Comfort Systems USA, Inc.....	370,163	18,659,917	0.3%
Federal Signal Corp.....	665,416	21,586,095	0.3%

## U.S. MICRO CAP PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
Forward Air Corp.....	306,722	\$ 21,215,961	0.3%
* Gibraltar Industries, Inc.....	326,472	17,378,105	0.3%
Kaman Corp.....	281,442	16,512,202	0.3%
McGrath RentCorp.....	243,556	18,585,758	0.3%
* Meritor, Inc.....	757,605	16,690,038	0.3%
* Saia, Inc.....	216,536	19,315,011	0.3%
Other Securities.....		<u>1,086,557,865</u>	<u>17.1%</u>
TOTAL INDUSTRIALS.....		<u>1,294,043,446</u>	<u>20.4%</u>
INFORMATION TECHNOLOGY — (12.2%)			
# Badger Meter, Inc.....	332,787	19,235,089	0.3%
Brooks Automation, Inc.....	400,565	17,011,995	0.3%
# CSG Systems International, Inc.....	350,580	20,207,431	0.3%
* ExlService Holdings, Inc.....	262,074	18,248,213	0.3%
* Fabrinet.....	391,593	22,019,274	0.4%
* Insight Enterprises, Inc.....	311,814	19,139,143	0.3%
* Knowles Corp.....	859,266	18,542,960	0.3%
* Lattice Semiconductor Corp.....	850,629	16,663,822	0.3%
* Onto Innovation Inc.....	545,072	17,551,321	0.3%
* OSI Systems, Inc.....	216,976	21,532,698	0.3%
* Plexus Corp.....	225,831	16,697,944	0.3%
Other Securities.....		<u>643,975,152</u>	<u>10.0%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>850,825,042</u>	<u>13.4%</u>
MATERIALS — (4.2%)			
Innospec, Inc.....	251,221	22,951,551	0.4%
Kaiser Aluminum Corp.....	167,047	17,887,393	0.3%
Other Securities.....		<u>249,583,004</u>	<u>3.9%</u>
TOTAL MATERIALS.....		<u>290,421,948</u>	<u>4.6%</u>
REAL ESTATE — (0.7%)			
Other Securities.....		<u>49,608,234</u>	<u>0.8%</u>
UTILITIES — (2.1%)			
# California Water Service Group.....	408,800	22,880,536	0.4%
Otter Tail Corp.....	303,669	17,211,959	0.3%
Other Securities.....		<u>105,104,872</u>	<u>1.6%</u>
TOTAL UTILITIES.....		<u>145,197,367</u>	<u>2.3%</u>
TOTAL COMMON STOCKS.....		<u>6,286,394,260</u>	<u>99.0%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>635,471</u>	<u>0.0%</u>
RIGHTS/WARRANTS — (0.0%)			
Other Security.....		<u>508</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$4,315,833,245).....		<u>6,287,030,239</u>	



## U.S. MICRO CAP PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	57,447,741	\$ 57,447,741	0.9%
SECURITIES LENDING COLLATERAL — (8.9%)			
@§ The DFA Short Term Investment Fund.....	53,325,046	617,024,110	9.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$4,990,234,767).....		<u>\$6,961,502,090</u>	<u>109.6%</u>

As of October 31, 2019, U.S. Micro Cap Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500 <sup>®</sup> Emini Index.....	386	12/20/19	\$57,536,063	\$58,590,940	\$1,054,877
<b>Total Futures Contracts.....</b>			<u>\$57,536,063</u>	<u>\$58,590,940</u>	<u>\$1,054,877</u>

Summary of the Portfolio's investments as of October 31, 2019, 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.....	\$ 157,740,820	—	—	\$ 157,740,820
Consumer Discretionary.....	818,781,168	\$ 11,479	—	818,792,647
Consumer Staples.....	252,708,344	—	—	252,708,344
Energy.....	329,187,071	—	—	329,187,071
Financials.....	1,420,040,837	153,387	—	1,420,194,224
Health Care.....	677,675,117	—	—	677,675,117
Industrials.....	1,294,043,446	—	—	1,294,043,446
Information Technology.....	850,815,662	9,380	—	850,825,042
Materials.....	290,421,948	—	—	290,421,948
Real Estate.....	49,608,234	—	—	49,608,234
Utilities.....	145,197,367	—	—	145,197,367
Preferred Stocks				
Communication Services.....	635,471	—	—	635,471
Rights/Warrants				
Consumer Discretionary.....	—	508	—	508
Temporary Cash Investments.....	57,447,741	—	—	57,447,741
Securities Lending Collateral.....	—	617,024,110	—	617,024,110
Futures Contracts**.....	1,054,877	—	—	1,054,877
<b>TOTAL.....</b>	<u>\$6,345,358,103</u>	<u>\$617,198,864</u>	<u>—</u>	<u>\$6,962,556,967</u>

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

See accompanying Notes to Financial Statements.

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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (98.8%)</b>			
<b>COMMUNICATION SERVICES — (5.9%)</b>			
Verizon Communications, Inc.....	1,041,662	\$ 62,989,301	3.7%
Other Securities.....		<u>37,311,343</u>	<u>2.2%</u>
<b>TOTAL COMMUNICATION SERVICES.....</b>		<u>100,300,644</u>	<u>5.9%</u>
<b>CONSUMER DISCRETIONARY — (16.3%)</b>			
* Amazon.com, Inc.....	35,569	63,194,020	3.7%
* Booking Holdings, Inc.....	8,019	16,429,087	1.0%
Home Depot, Inc. (The).....	125,512	29,442,605	1.7%
Lowe's Cos., Inc.....	119,377	13,323,667	0.8%
NIKE, Inc., Class B.....	241,995	21,670,652	1.3%
Starbucks Corp.....	127,762	10,803,555	0.6%
Target Corp.....	118,241	12,641,145	0.7%
TJX Cos., Inc. (The).....	208,682	12,030,517	0.7%
Other Securities.....		<u>100,909,265</u>	<u>6.0%</u>
<b>TOTAL CONSUMER DISCRETIONARY.....</b>		<u>280,444,513</u>	<u>16.5%</u>
<b>CONSUMER STAPLES — (9.3%)</b>			
Altria Group, Inc.....	442,710	19,828,981	1.2%
Coca-Cola Co. (The).....	644,805	35,096,736	2.1%
Costco Wholesale Corp.....	54,131	16,082,861	0.9%
PepsiCo, Inc.....	285,676	39,186,177	2.3%
Other Securities.....		<u>49,188,304</u>	<u>2.9%</u>
<b>TOTAL CONSUMER STAPLES.....</b>		<u>159,383,059</u>	<u>9.4%</u>
<b>ENERGY — (1.2%)</b>			
ConocoPhillips.....	203,326	11,223,595	0.7%
Other Securities.....		<u>9,187,457</u>	<u>0.5%</u>
<b>TOTAL ENERGY.....</b>		<u>20,411,052</u>	<u>1.2%</u>
<b>FINANCIALS — (3.1%)</b>			
American Express Co.....	97,128	11,391,172	0.7%
Other Securities.....		<u>41,895,138</u>	<u>2.4%</u>
<b>TOTAL FINANCIALS.....</b>		<u>53,286,310</u>	<u>3.1%</u>
<b>HEALTH CARE — (11.8%)</b>			
Amgen, Inc.....	127,696	27,231,172	1.6%
* Biogen, Inc.....	36,580	10,926,812	0.6%
Bristol-Myers Squibb Co.....	341,403	19,586,290	1.2%
Eli Lilly & Co.....	137,386	15,655,135	0.9%
Gilead Sciences, Inc.....	182,157	11,605,222	0.7%
Johnson & Johnson.....	107,656	14,214,898	0.8%
Merck & Co., Inc.....	650,368	56,360,891	3.3%
Other Securities.....		<u>46,808,806</u>	<u>2.8%</u>
<b>TOTAL HEALTH CARE.....</b>		<u>202,389,226</u>	<u>11.9%</u>
<b>INDUSTRIALS — (16.9%)</b>			
3M Co.....	128,903	21,267,706	1.2%
Boeing Co. (The).....	41,230	14,014,489	0.8%
Caterpillar, Inc.....	136,803	18,851,453	1.1%

## U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>INDUSTRIALS — (Continued)</b>			
CSX Corp.....	150,667	\$ 10,587,370	0.6%
Deere & Co.....	65,364	11,382,487	0.7%
Honeywell International, Inc.....	90,936	15,707,375	0.9%
Lockheed Martin Corp.....	40,600	15,293,208	0.9%
Northrop Grumman Corp.....	33,188	11,698,106	0.7%
Union Pacific Corp.....	182,244	30,154,092	1.8%
* United Airlines Holdings, Inc.....	111,212	10,102,498	0.6%
United Parcel Service, Inc., Class B.....	107,409	12,370,295	0.7%
Waste Management, Inc.....	95,402	10,705,058	0.6%
Other Securities.....		<u>107,728,860</u>	<u>6.4%</u>
<b>TOTAL INDUSTRIALS.....</b>		<u><b>289,862,997</b></u>	<u><b>17.0%</b></u>
<b>INFORMATION TECHNOLOGY — (32.1%)</b>			
Accenture P.L.C., Class A.....	127,579	23,655,698	1.4%
Apple, Inc.....	276,938	68,891,097	4.1%
Automatic Data Processing, Inc.....	75,447	12,239,767	0.7%
Cisco Systems, Inc.....	947,223	45,002,565	2.6%
Intel Corp.....	270,214	15,275,197	0.9%
International Business Machines Corp.....	232,157	31,046,356	1.8%
Intuit, Inc.....	41,654	10,725,905	0.6%
KLA Corp.....	60,132	10,164,713	0.6%
Mastercard, Inc., Class A.....	156,520	43,326,301	2.5%
* Micron Technology, Inc.....	216,524	10,295,716	0.6%
Microsoft Corp.....	448,664	64,324,958	3.8%
Oracle Corp.....	540,495	29,451,573	1.7%
QUALCOMM, Inc.....	190,660	15,336,690	0.9%
Texas Instruments, Inc.....	181,415	21,405,156	1.3%
Visa, Inc., Class A.....	317,833	56,847,610	3.3%
Other Securities.....		<u>93,953,991</u>	<u>5.6%</u>
<b>TOTAL INFORMATION TECHNOLOGY.....</b>		<u><b>551,943,293</b></u>	<u><b>32.4%</b></u>
<b>MATERIALS — (2.2%)</b>			
Other Securities.....		<u>38,279,765</u>	<u>2.2%</u>
<b>UTILITIES — (0.0%)</b>			
Other Security.....		<u>466,235</u>	<u>0.0%</u>
<b>TOTAL COMMON STOCKS</b>			
(Cost \$1,512,866,781).....		<u><b>1,696,767,094</b></u>	<u><b>99.6%</b></u>
<b>TEMPORARY CASH INVESTMENTS — (0.6%)</b>			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	11,153,223	<u>11,153,223</u>	<u>0.7%</u>
<b>SECURITIES LENDING COLLATERAL — (0.6%)</b>			
@§ The DFA Short Term Investment Fund.....	869,099	<u>10,056,343</u>	<u>0.6%</u>
<b>TOTAL INVESTMENTS—(100.0%)</b>		<u><b>\$1,717,976,660</b></u>	<u><b>100.9%</b></u>
(Cost \$1,534,075,213).....			

**U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO****CONTINUED**

Summary of the Portfolio's investments as of October 31, 2019, based on their valuation inputs, is as follows (see Security Valuation Note):

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks				
Communication Services.....	\$ 100,300,644	—	—	\$ 100,300,644
Consumer Discretionary.....	280,444,513	—	—	280,444,513
Consumer Staples.....	159,383,059	—	—	159,383,059
Energy.....	20,411,052	—	—	20,411,052
Financials.....	53,286,310	—	—	53,286,310
Health Care.....	202,389,226	—	—	202,389,226
Industrials.....	289,862,997	—	—	289,862,997
Information Technology.....	551,943,293	—	—	551,943,293
Materials.....	38,279,765	—	—	38,279,765
Utilities.....	466,235	—	—	466,235
Temporary Cash Investments.....	11,153,223	—	—	11,153,223
Securities Lending Collateral.....	—	\$10,056,343	—	10,056,343
<b>TOTAL.....</b>	<b>\$1,707,920,317</b>	<b>\$10,056,343</b>	<b>—</b>	<b>\$1,717,976,660</b>

See accompanying Notes to Financial Statements.

**DFA REAL ESTATE SECURITIES PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.1%)			
FINANCIALS — (0.0%)			
Other Security.....		\$ 71,223	0.0%
REAL ESTATE — (96.1%)			
Alexandria Real Estate Equities, Inc.....	1,011,790	160,621,663	1.5%
American Campus Communities, Inc.....	1,222,192	61,085,156	0.6%
American Homes 4 Rent, Class A.....	2,400,755	63,547,985	0.6%
American Tower Corp.....	3,954,874	862,478,922	8.1%
Apartment Investment & Management Co., Class A.....	1,343,137	73,711,359	0.7%
AvalonBay Communities, Inc.....	1,246,770	271,371,958	2.5%
Boston Properties, Inc.....	1,376,305	188,829,046	1.8%
Brixmor Property Group, Inc.....	2,653,999	58,441,058	0.6%
Camden Property Trust.....	862,790	98,677,292	0.9%
Crown Castle International Corp.....	3,715,695	515,701,309	4.8%
CyrusOne, Inc.....	1,005,094	71,643,100	0.7%
# Digital Realty Trust, Inc.....	1,858,338	236,083,260	2.2%
Douglas Emmett, Inc.....	1,481,172	64,164,371	0.6%
Duke Realty Corp.....	3,212,175	112,875,830	1.1%
Equinix, Inc.....	755,402	428,146,746	4.0%
Equity LifeStyle Properties, Inc.....	1,541,591	107,818,875	1.0%
Equity Residential.....	3,315,232	293,928,469	2.8%
Essex Property Trust, Inc.....	589,672	192,899,401	1.8%
Extra Space Storage, Inc.....	1,147,631	128,844,532	1.2%
Federal Realty Investment Trust.....	666,399	90,636,928	0.9%
Gaming and Leisure Properties, Inc.....	1,815,266	73,264,136	0.7%
Healthcare Trust of America, Inc., Class A.....	1,822,240	56,489,440	0.5%
Healthpeak Properties, Inc.....	4,372,556	164,495,557	1.5%
Host Hotels & Resorts, Inc.....	6,521,802	106,892,335	1.0%
Invitation Homes, Inc.....	4,088,959	125,899,048	1.2%
# Iron Mountain, Inc.....	2,557,308	83,879,702	0.8%
Kilroy Realty Corp.....	943,912	79,222,534	0.7%
Kimco Realty Corp.....	3,759,747	81,060,145	0.8%
# Lamar Advertising Co., Class A.....	764,638	61,178,686	0.6%
Liberty Property Trust.....	1,395,833	82,451,855	0.8%
Medical Properties Trust, Inc.....	3,974,409	82,389,499	0.8%
Mid-America Apartment Communities, Inc.....	1,016,747	141,317,666	1.3%
# National Retail Properties, Inc.....	1,528,931	90,069,325	0.8%
# Omega Healthcare Investors, Inc.....	2,011,292	88,577,300	0.8%
Prologis, Inc.....	5,633,166	494,366,648	4.6%
Public Storage.....	1,401,958	312,440,360	2.9%
Realty Income Corp.....	2,840,415	232,317,543	2.2%
Regency Centers Corp.....	1,490,319	100,209,050	0.9%
SBA Communications Corp.....	1,009,625	242,966,256	2.3%
Simon Property Group, Inc.....	2,742,293	413,208,709	3.9%
SL Green Realty Corp.....	742,559	62,077,932	0.6%
STORE Capital Corp.....	1,850,462	74,943,711	0.7%
Sun Communities, Inc.....	812,863	132,212,167	1.2%
UDR, Inc.....	2,597,971	130,548,043	1.2%
Ventas, Inc.....	3,326,665	216,565,892	2.0%
VEREIT, Inc.....	9,470,406	93,188,795	0.9%
Vornado Realty Trust.....	1,530,564	100,450,915	0.9%
Welltower, Inc.....	3,618,348	328,147,980	3.1%
WP Carey, Inc.....	1,523,163	140,222,386	1.3%

**DFA REAL ESTATE SECURITIES PORTFOLIO**

**CONTINUED**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
REAL ESTATE — (Continued)			
Other Securities.....		\$ 2,092,380,084	19.6%
TOTAL REAL ESTATE.....		<u>10,564,940,959</u>	<u>99.0%</u>
TOTAL COMMON STOCKS			
(Cost \$6,653,070,264).....		<u>10,565,012,182</u>	<u>99.0%</u>
TEMPORARY CASH INVESTMENTS — (1.0%)			
State Street Institutional U.S. Government Money			
Market Fund, 1.752%.....	115,151,374	<u>115,151,374</u>	<u>1.1%</u>
SECURITIES LENDING COLLATERAL — (2.9%)			
@§ The DFA Short Term Investment Fund.....	27,408,938	<u>317,148,823</u>	<u>3.0%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$7,085,345,302).....		<u><u>\$10,997,312,379</u></u>	<u><u>103.1%</u></u>

As of October 31, 2019, DFA Real Estate Securities Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® Emini Index.....	638	12/20/19	\$95,935,733	\$96,842,020	\$906,287
<b>Total Futures Contracts.....</b>			<u><u>\$95,935,733</u></u>	<u><u>\$96,842,020</u></u>	<u><u>\$906,287</u></u>

Summary of the Portfolio's investments as of October 31, 2019, 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				
Financials.....	\$ 71,223	—	—	\$ 71,223
Real Estate.....	10,564,940,959	—	—	10,564,940,959
Temporary Cash Investments.....	115,151,374	—	—	115,151,374
Securities Lending Collateral.....	—	\$317,148,823	—	317,148,823
Futures Contracts**.....	906,287	—	—	906,287
<b>TOTAL.....</b>	<u><u>\$10,681,069,843</u></u>	<u><u>\$317,148,823</u></u>	<u><u>—</u></u>	<u><u>\$10,998,218,666</u></u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	<b>Enhanced U.S. Large Company Portfolio*</b>	<b>U.S. Large Cap Equity Portfolio*</b>	<b>U.S. Large Cap Value Portfolio</b>	<b>U.S. Targeted Value Portfolio*</b>
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value.....	—	—	\$ 25,666,839	—
Investment Securities at Value (including \$1,259, \$32,859, \$0 and \$1,409,998 of securities on loan, respectively).....	\$ 384,984	\$ 1,608,309	—	\$ 10,684,535
Temporary Cash Investments at Value & Cost.....	—	2,965	—	88,749
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$1,289, \$19,726, \$0 and \$825,324).....	1,289	19,728	—	825,426
Segregated Cash for Futures Contracts.....	—	—	—	186
Foreign Currencies at Value.....	4	—	—	—
Cash.....	10,476	—	—	—
Receivables:				
Investment Securities Sold.....	—	2,379	—	11,129
Dividends and Interest.....	2,714	1,426	—	5,561
Securities Lending Income.....	1	7	—	657
Fund Shares Sold.....	186	308	13,667	3,814
Futures Margin Variation.....	—	—	—	3,302
Unrealized Gain on Forward Currency Contracts.....	52	—	—	—
Unrealized Gain on Foreign Currency Contracts.....	21	—	—	—
Prepaid Expenses and Other Assets.....	12	21	128	100
<b>Total Assets.....</b>	<b>399,739</b>	<b>1,635,143</b>	<b>25,680,634</b>	<b>11,623,459</b>
<b>LIABILITIES:</b>				
Payables:				
Due to Custodian.....	—	5	—	—
Upon Return of Securities Loaned.....	1,288	19,730	—	825,459
Investment Securities Purchased.....	6,951	—	—	1,785
Fund Shares Redeemed.....	548	3,543	19,573	7,682
Due to Advisor.....	21	206	3,200	3,149
Futures Margin Variation.....	1,535	—	—	—
Unrealized Loss on Forward Currency Contracts.....	2,591	—	—	—
Accrued Expenses and Other Liabilities.....	55	130	1,284	1,013
<b>Total Liabilities.....</b>	<b>12,989</b>	<b>23,614</b>	<b>24,057</b>	<b>839,088</b>
<b>NET ASSETS.....</b>	<b>\$ 386,750</b>	<b>\$ 1,611,529</b>	<b>\$ 25,656,577</b>	<b>\$ 10,784,371</b>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>				
Class R1 Shares — based on net assets of \$0; \$0; \$0 and \$56,378 and shares outstanding of 0, 0, 0 and 2,528,378, respectively.....	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>\$ 22.30</b>
NUMBER OF SHARES AUTHORIZED.....	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>200,000,000</b>
Class R2 Shares — based on net assets of \$0; \$0; \$0 and \$72,669 and shares outstanding of 0, 0, 0 and 3,276,218, respectively.....	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>\$ 22.18</b>
NUMBER OF SHARES AUTHORIZED.....	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>200,000,000</b>
Institutional Class Shares — based on net assets of \$386,750; \$1,611,529; \$25,656,577 and \$10,655,324 and shares outstanding of 27,590,706, 86,590,830, 690,991,083 and 477,672,944, respectively.....	<b>\$ 14.02</b>	<b>\$ 18.61</b>	<b>\$ 37.13</b>	<b>\$ 22.31</b>
NUMBER OF SHARES AUTHORIZED.....	<b>1,000,000,000</b>	<b>1,000,000,000</b>	<b>4,000,000,000</b>	<b>1,500,000,000</b>
Investment Securities at Cost.....	\$ 385,113	\$ 1,137,548	N/A	\$ 9,565,560
Foreign Currencies at Cost.....	\$ 4	\$ —	\$ —	\$ —
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 353,056	\$ 1,138,064	\$ 18,455,261	\$ 9,398,309
Total Distributable Earnings (Loss).....	33,694	473,465	7,201,316	1,386,062
<b>NET ASSETS.....</b>	<b>\$ 386,750</b>	<b>\$ 1,611,529</b>	<b>\$ 25,656,577</b>	<b>\$ 10,784,371</b>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	<b>U.S. Small Cap Value Portfolio*</b>	<b>U.S. Core Equity 1 Portfolio*</b>	<b>U.S. Core Equity 2 Portfolio*</b>	<b>U.S. Vector Equity Portfolio*</b>
<b>ASSETS:</b>				
Investment Securities at Value (including \$1,680,794, \$2,000,150, \$2,194,918 and \$444,125 of securities on loan, respectively).....	\$ 13,651,535	\$ 26,337,548	\$ 27,580,949	\$ 4,567,604
Temporary Cash Investments at Value & Cost.....	222,085	234,980	216,323	17,631
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$1,062,219, \$1,249,503, \$1,381,596 and \$287,290).....	1,062,351	1,249,641	1,381,742	287,323
Segregated Cash for Futures Contracts.....	4,089	8,618	9,923	863
Receivables:				
Investment Securities Sold.....	23,976	520	25,763	275
Dividends and Interest.....	6,365	22,844	21,515	3,064
Securities Lending Income.....	995	605	766	180
Fund Shares Sold.....	6,502	24,379	10,812	1,672
Futures Margin Variation.....	2,865	—	—	—
Prepaid Expenses and Other Assets.....	97	148	125	33
Total Assets.....	<u>14,980,860</u>	<u>27,879,283</u>	<u>29,247,918</u>	<u>4,878,645</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	1,062,300	1,249,627	1,381,666	287,341
Investment Securities Purchased.....	—	19,269	4,242	—
Fund Shares Redeemed.....	144,828	11,905	25,231	6,043
Due to Advisor.....	5,762	3,757	4,629	1,145
Futures Margin Variation.....	—	821	945	82
Accrued Expenses and Other Liabilities.....	1,457	1,846	2,050	422
Total Liabilities.....	<u>1,214,347</u>	<u>1,287,225</u>	<u>1,418,763</u>	<u>295,033</u>
<b>NET ASSETS</b> .....	<u>\$ 13,766,513</u>	<u>\$ 26,592,058</u>	<u>\$ 27,829,155</u>	<u>\$ 4,583,612</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>				
Institutional Class Shares — based on net assets of \$13,766,513; \$26,592,058; \$27,829,155 and \$4,583,612 and shares outstanding of 419,799,735, 1,076,017,880, 1,227,971,702 and 244,986,408, respectively.....	<u>\$ 32.79</u>	<u>\$ 24.71</u>	<u>\$ 22.66</u>	<u>\$ 18.71</u>
NUMBER OF SHARES AUTHORIZED.....	<u>3,400,000,000</u>	<u>3,000,000,000</u>	<u>4,600,000,000</u>	<u>2,000,000,000</u>
Investment Securities at Cost.....	<u>\$ 11,391,408</u>	<u>\$ 16,958,014</u>	<u>\$ 17,943,654</u>	<u>\$ 2,995,945</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 11,289,391	\$ 16,761,133	\$ 17,576,057	\$ 2,930,401
Total Distributable Earnings (Loss).....	<u>2,477,122</u>	<u>9,830,925</u>	<u>10,253,098</u>	<u>1,653,211</u>
<b>NET ASSETS</b> .....	<u>\$ 13,766,513</u>	<u>\$ 26,592,058</u>	<u>\$ 27,829,155</u>	<u>\$ 4,583,612</u>

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

See accompanying Notes to Financial Statements.



**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	<u>U.S. Small Cap Portfolio*</u>	<u>U.S. Micro Cap Portfolio*</u>	<u>U.S. High Relative Profitability Portfolio*</u>	<u>DFA Real Estate Securities Portfolio*</u>
<b>ASSETS:</b>				
Investment Securities at Value (including \$3,079,964, \$895,854, \$19,277 and \$578,945 of securities on loan, respectively).....	\$ 17,240,517	\$ 6,287,030	\$ 1,696,767	\$ 10,565,012
Temporary Cash Investments at Value & Cost.....	112,333	57,448	11,153	115,151
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$1,964,298, \$616,954, \$10,055 and \$317,124).....	1,964,506	617,024	10,056	317,149
Segregated Cash for Futures Contracts.....	6,325	2,432	—	4,019
Receivables:				
Investment Securities Sold.....	40,002	6,531	—	—
Dividends and Interest.....	5,392	2,759	1,906	5,714
Securities Lending Income.....	1,094	312	5	97
Fund Shares Sold.....	6,332	3,612	4,883	8,567
Prepaid Expenses and Other Assets.....	76	43	73	59
Total Assets.....	<u>19,376,577</u>	<u>6,977,191</u>	<u>1,724,843</u>	<u>11,015,768</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	1,964,649	617,006	10,060	317,240
Investment Securities Purchased.....	—	3,837	10,300	16,469
Fund Shares Redeemed.....	12,357	1,552	794	8,105
Due to Advisor.....	5,059	2,626	243	1,290
Futures Margin Variation.....	603	231	—	383
Accrued Expenses and Other Liabilities.....	1,414	640	144	844
Total Liabilities.....	<u>1,984,082</u>	<u>625,892</u>	<u>21,541</u>	<u>344,331</u>
<b>NET ASSETS</b> .....	<u>\$ 17,392,495</u>	<u>\$ 6,351,299</u>	<u>\$ 1,703,302</u>	<u>\$ 10,671,437</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION</b>				
<b>PRICE PER SHARE:</b>				
Institutional Class Shares — based on net assets of \$17,392,495; \$6,351,299; \$1,703,302 and \$10,671,437 and shares outstanding of 514,596,633, 305,614,181, 126,062,603 and 254,695,760, respectively.....	<u>\$ 33.80</u>	<u>\$ 20.78</u>	<u>\$ 13.51</u>	<u>\$ 41.90</u>
NUMBER OF SHARES AUTHORIZED.....	<u>2,000,000,000</u>	<u>3,000,000,000</u>	<u>500,000,000</u>	<u>1,700,000,000</u>
Investment Securities at Cost.....	<u>\$ 13,883,352</u>	<u>\$ 4,315,833</u>	<u>\$ 1,512,867</u>	<u>\$ 6,653,071</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 13,665,331	\$ 4,253,256	\$ 1,527,593	\$ 6,773,117
Total Distributable Earnings (Loss).....	3,727,164	2,098,043	175,709	3,898,320
<b>NET ASSETS</b> .....	<u>\$ 17,392,495</u>	<u>\$ 6,351,299</u>	<u>\$ 1,703,302</u>	<u>\$ 10,671,437</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2019**

**(Amounts in thousands)**

	Enhanced U.S. Large Company Portfolio#	U.S. Large Cap Equity Portfolio#	U.S. Large Cap Value Portfolio*	U.S. Targeted Value Portfolio#
<b>Investment Income</b>				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$0 and \$0, respectively).....	—	—	\$ 651,960	—
Income from Securities Lending.....	—	—	1,415	—
Expenses Allocated from Affiliated Investment Companies.....	—	—	(27,377)	—
Total Net Investment Income Allocated from Affiliated Investment Companies...	—	—	625,998	—
<b>Fund Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$0, \$1, \$0 and \$169, respectively).....	—	\$ 30,337	—	\$ 186,204
Interest.....	\$ 7,002	—	—	—
Income from Securities Lending.....	6	99	—	5,675
Total Fund Investment Income.....	7,008	30,436	—	191,879
<b>Fund Expenses</b>				
Investment Management Fees.....	659	2,337	62,565	36,857
Accounting & Transfer Agent Fees.....	84	321	3,016	1,286
S&P 500 <sup>®</sup> Fees.....	8	—	—	—
Custodian Fees.....	9	26	1	157
Shareholder Servicing Fees				
Class R1 Shares.....	—	—	—	49
Class R2 Shares.....	—	—	—	219
Filing Fees.....	26	57	398	292
Shareholders' Reports.....	23	44	710	481
Directors'/Trustees' Fees & Expenses.....	2	9	149	62
Professional Fees.....	6	28	66	195
Other.....	8	70	126	249
Total Fund Expenses.....	825	2,892	67,031	39,847
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	(332)	—	(25,027)	—
Net Expenses.....	493	2,892	42,004	39,847
<b>Net Investment Income (Loss).....</b>	<b>6,515</b>	<b>27,544</b>	<b>583,994</b>	<b>152,032</b>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(598)	7,768	—	294,019
Affiliated Investment Companies Shares Sold.....	—	(1)	—	(25)
Transactions Allocated from Affiliated Investment Company**.....	—	—	567,299	—
Futures.....	3,117	1,076	—	2,964
Foreign Currency Transactions.....	(22)	—	—	—
Forward Currency Contracts.....	4,580	—	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	4,904	161,776	—	(345,890)
Affiliated Investment Companies Shares.....	—	1	—	76
Transactions Allocated from Affiliated Investment Company.....	—	—	520,416	—
Futures.....	32,621	—	—	5,420
Translation of Foreign Currency-Denominated Amounts.....	17	—	—	—
Forward Currency Contracts.....	(2,987)	—	—	—
<b>Net Realized and Unrealized Gain (Loss).....</b>	<b>41,632</b>	<b>170,620</b>	<b>1,087,715</b>	<b>(43,436)</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<b>\$48,147</b>	<b>\$198,164</b>	<b>\$1,671,709</b>	<b>\$ 108,596</b>

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

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2019**

**(Amounts in thousands)**

	U.S. Small Cap Value Portfolio#	U.S. Core Equity 1 Portfolio#	U.S. Core Equity 2 Portfolio#	U.S. Vector Equity Portfolio#
<b>Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$244, \$149, \$179 and \$41, respectively).....	\$ 242,881	\$ 470,174	\$ 490,403	\$ 81,906
Income from Securities Lending.....	7,867	6,494	7,992	1,945
Total Investment Income.....	250,748	476,668	498,395	83,851
<b>Expenses</b>				
Investment Management Fees.....	69,977	42,253	52,139	13,548
Accounting & Transfer Agent Fees.....	2,100	4,004	3,874	794
Custodian Fees.....	230	292	305	61
Filing Fees.....	330	486	569	80
Shareholders' Reports.....	612	463	497	159
Directors'/Trustees' Fees & Expenses.....	84	144	151	27
Professional Fees.....	266	446	470	84
Other.....	331	578	607	109
Total Expenses.....	73,930	48,666	58,612	14,862
Net Expenses.....	73,930	48,666	58,612	14,862
<b>Net Investment Income (Loss)</b> .....	<b>176,818</b>	<b>428,002</b>	<b>439,783</b>	<b>68,989</b>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	252,390	426,686	599,875	79,679
Affiliated Investment Companies Shares Sold.....	(15)	(10)	(16)	(8)
Futures.....	2,914	18,158	12,596	5,143
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(894,215)	1,821,725	1,487,083	107,790
Affiliated Investment Companies Shares.....	92	121	119	24
Futures.....	2,943	7,258	11,243	(433)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<b>(635,891)</b>	<b>2,273,938</b>	<b>2,110,900</b>	<b>192,195</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations....</b>	<b>\$(459,073)</b>	<b>\$2,701,940</b>	<b>\$2,550,683</b>	<b>\$261,184</b>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2019**

**(Amounts in thousands)**

	U.S. Small Cap Portfolio#	U.S. Micro Cap Portfolio#	U.S. High Relative Profitability Portfolio#	DFA Real Estate Securities Portfolio#
<b>Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$117, \$38, \$0 and \$19, respectively).....	\$ 243,984	\$ 91,143	\$ 22,885	\$ 147,388
Income from Securities Lending.....	12,995	4,246	51	936
Total Investment Income.....	<u>256,979</u>	<u>95,389</u>	<u>22,936</u>	<u>148,324</u>
<b>Fund Expenses</b>				
Investment Management Fees.....	59,794	31,545	2,313	16,164
Accounting & Transfer Agent Fees.....	2,114	997	269	1,416
Custodian Fees.....	245	117	24	108
Filing Fees.....	254	151	210	125
Shareholders' Reports.....	559	216	44	411
Directors'/Trustees' Fees & Expenses.....	101	37	5	54
Professional Fees.....	320	116	17	169
Other.....	402	152	35	199
Total Fund Expenses.....	<u>63,789</u>	<u>33,331</u>	<u>2,917</u>	<u>18,646</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	—	—	(26)	(1,533)
Net Expenses.....	<u>63,789</u>	<u>33,331</u>	<u>2,891</u>	<u>17,113</u>
<b>Net Investment Income (Loss)</b> .....	<u>193,190</u>	<u>62,058</u>	<u>20,045</u>	<u>131,211</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	442,056	138,583	(7,380)	145,222
Affiliated Investment Companies Shares Sold.....	19	(10)	(1)	(19)
Futures.....	6,738	(1,815)	(52)	(1,177)
In-Kind Redemptions.....	—	—	—	50,622
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(403,731)	(192,068)	174,344	1,820,026
Affiliated Investment Companies Shares.....	172	55	1	20
Futures.....	5,348	3,769	—	1,373
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>50,602</u>	<u>(51,486)</u>	<u>166,912</u>	<u>2,016,067</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$ 243,792</u>	<u>\$ 10,572</u>	<u>\$186,957</u>	<u>\$2,147,278</u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

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

	Enhanced U.S. Large Company Portfolio		U.S. Large Cap Equity Portfolio		U.S. Large Cap Value Portfolio	
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 6,515	\$ 6,789	\$ 27,544	\$ 23,192	\$ 583,994	\$ 505,087
Net Realized Gain (Loss) on:						
Investment Securities Sold**.....	(598)	(2,528)	7,768	4,178	—	—
Affiliated Investment Companies Shares Sold.....	—	(1)	(1)	(5)	—	—
Transactions Allocated from Affiliated Investment Company*,**.....	—	—	—	—	567,299	1,280,400
Futures.....	3,117	51,936	1,076	21	—	—
Foreign Currency Transactions.....	(22)	(33)	—	—	—	—
Forward Currency Contracts.....	4,580	2,456	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	4,904	(3,976)	161,776	54,720	—	—
Affiliated Investment Companies Shares.....	—	—	1	2	—	—
Transactions Allocated from Affiliated Investment Company.....	—	—	—	—	520,416	(1,151,639)
Futures.....	32,621	(34,076)	—	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	17	3	—	—	—	—
Forward Currency Contracts.....	(2,987)	(448)	—	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	48,147	20,122	198,164	82,108	1,671,709	633,848
Distributions:						
Institutional Class Shares.....	(20,957)	(55,242)	(27,532)	(22,158)	(1,739,287)	(1,599,355)
Total Distributions.....	(20,957)	(55,242)	(27,532)	(22,158)	(1,739,287)	(1,599,355)
Capital Share Transactions (1):						
Shares Issued.....	119,988	104,340	528,889	400,167	4,897,413	5,451,856
Shares Issued in Lieu of Cash Distributions.....	20,897	55,182	25,154	20,444	1,640,106	1,507,556
Shares Redeemed.....	(108,388)	(119,686)	(570,364)	(236,226)	(6,081,700)	(4,458,440)
Net Increase (Decrease) from Capital Share Transactions.....	32,497	39,836	(16,321)	184,385	455,819	2,500,972
Total Increase (Decrease) in Net Assets.....	59,687	4,716	154,311	244,335	388,241	1,535,465
<b>Net Assets</b>						
Beginning of Year.....	327,063	322,347	1,457,218	1,212,883	25,268,336	23,732,871
End of Year.....	<u>\$ 386,750</u>	<u>\$ 327,063</u>	<u>\$1,611,529</u>	<u>\$1,457,218</u>	<u>\$25,656,577</u>	<u>\$25,268,336</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	9,070	7,678	31,151	23,452	139,726	139,106
Shares Issued in Lieu of Cash Distributions.....	1,778	4,245	1,470	1,202	49,108	39,063
Shares Redeemed.....	(8,366)	(8,983)	(33,043)	(13,769)	(173,229)	(113,759)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>2,482</u>	<u>2,940</u>	<u>(422)</u>	<u>10,885</u>	<u>15,605</u>	<u>64,410</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

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

	U.S. Targeted Value Portfolio		U.S. Small Cap Value Portfolio		U.S. Core Equity 1 Portfolio	
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 152,032	\$ 133,663	\$ 176,818	\$ 157,417	\$ 428,002	\$ 359,365
Net Realized Gain (Loss) on:						
Investment Securities Sold***.....	294,019	450,081	252,390	833,947	426,686	159,334
Affiliated Investment Companies Shares Sold.....	(25)	(120)	(15)	(150)	(10)	(157)
Futures.....	2,964	10,338	2,914	8,130	18,158	22,597
Foreign Currency Transactions.....	—	(10)	—	(5)	—	(2)
In-Kind Redemptions.....	—	16,160	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	(345,890)	(761,255)	(894,215)	(1,207,909)	1,821,725	582,991
Affiliated Investment Companies Shares.....	76	2	92	(29)	121	1
Futures.....	5,420	(3,019)	2,943	(7,825)	7,258	(12,157)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>108,596</u>	<u>(154,160)</u>	<u>(459,073)</u>	<u>(216,424)</u>	<u>2,701,940</u>	<u>1,111,972</u>
Distributions:						
Class R1 Shares.....	(2,513)	(2,923)	—	—	—	—
Class R2 Shares.....	(5,135)	(7,940)	—	—	—	—
Institutional Class Shares.....	(551,618)	(575,420)	(938,132)	(834,889)	(571,432)	(460,863)
Total Distributions.....	<u>(559,266)</u>	<u>(586,283)</u>	<u>(938,132)</u>	<u>(834,889)</u>	<u>(571,432)</u>	<u>(460,863)</u>
Capital Share Transactions (1):						
Shares Issued.....	2,637,809	2,212,541	3,592,295	2,623,124	5,380,108	5,010,981
Shares Issued in Lieu of Cash Distributions.....	530,049	552,460	853,450	765,814	558,896	450,061
Shares Redeemed.....	(2,395,979)	(2,301,827)	(4,014,642)	(2,770,877)	(5,107,180)	(3,245,167)
Net Increase (Decrease) from Capital Share Transactions.....	771,879	463,174	431,103	618,061	831,824	2,215,875
Total Increase (Decrease) in Net Assets.....	<u>321,209</u>	<u>(277,269)</u>	<u>(966,102)</u>	<u>(433,252)</u>	<u>2,962,332</u>	<u>2,866,984</u>
<b>Net Assets</b>						
Beginning of Year.....	<u>10,463,162</u>	<u>10,740,431</u>	<u>14,732,615</u>	<u>15,165,867</u>	<u>23,629,726</u>	<u>20,762,742</u>
End of Year.....	<u>\$10,784,371</u>	<u>\$10,463,162</u>	<u>\$13,766,513</u>	<u>\$14,732,615</u>	<u>\$26,592,058</u>	<u>\$23,629,726</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	121,444	87,535	110,892	67,506	236,496	213,759
Shares Issued in Lieu of Cash Distributions.....	25,877	22,442	27,705	20,311	25,053	19,536
Shares Redeemed.....	(109,962)	(90,819)	(123,617)	(71,140)	(223,481)	(138,602)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>37,359</u>	<u>19,158</u>	<u>14,980</u>	<u>16,677</u>	<u>38,068</u>	<u>94,693</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	U.S. Core Equity 2 Portfolio		U.S. Vector Equity Portfolio		U.S. Small Cap Portfolio	
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 439,783	\$ 379,407	\$ 68,989	\$ 66,134	\$ 193,190	\$ 190,744
Net Realized Gain (Loss) on:						
Investment Securities Sold <sup>*,**</sup> .....	599,875	287,280	79,679	112,491	442,056	630,926
Affiliated Investment Companies						
Shares Sold.....	(16)	(115)	(8)	(52)	19	(358)
Futures.....	12,596	26,827	5,143	1,014	6,738	14,477
Foreign Currency Transactions.....	—	(4)	—	—	—	(6)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	1,487,083	218,021	107,790	(137,731)	(403,731)	(714,753)
Affiliated Investment Companies						
Shares.....	119	(15)	24	(17)	172	(18)
Futures.....	11,243	(16,600)	(433)	631	5,348	(5,817)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>2,550,683</u>	<u>894,801</u>	<u>261,184</u>	<u>42,470</u>	<u>243,792</u>	<u>115,195</u>
Distributions:						
Institutional Class Shares.....	(706,196)	(577,402)	(171,794)	(226,006)	(770,283)	(828,617)
Total Distributions.....	<u>(706,196)</u>	<u>(577,402)</u>	<u>(171,794)</u>	<u>(226,006)</u>	<u>(770,283)</u>	<u>(828,617)</u>
Capital Share Transactions (1):						
Shares Issued.....	5,306,857	4,612,048	1,046,904	801,656	3,562,046	3,281,164
Shares Issued in Lieu of Cash						
Distributions.....	689,550	567,939	161,116	223,582	729,294	786,942
Shares Redeemed.....	(4,689,389)	(3,335,154)	(1,324,567)	(954,936)	(3,675,805)	(2,983,020)
Net Increase (Decrease) from Capital Share Transactions.....	<u>1,307,018</u>	<u>1,844,833</u>	<u>(116,547)</u>	<u>70,302</u>	<u>615,535</u>	<u>1,085,086</u>
Total Increase (Decrease) in Net Assets.....	<u>3,151,505</u>	<u>2,162,232</u>	<u>(27,157)</u>	<u>(113,234)</u>	<u>89,044</u>	<u>371,664</u>
<b>Net Assets</b>						
Beginning of Year.....	<u>24,677,650</u>	<u>22,515,418</u>	<u>4,610,769</u>	<u>4,724,003</u>	<u>17,303,451</u>	<u>16,931,787</u>
End of Year.....	<u>\$27,829,155</u>	<u>\$24,677,650</u>	<u>\$ 4,583,612</u>	<u>\$4,610,769</u>	<u>\$17,392,495</u>	<u>\$17,303,451</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	253,504	209,626	59,429	41,129	109,061	88,622
Shares Issued in Lieu of Cash						
Distributions.....	33,907	26,310	9,622	11,712	23,700	21,913
Shares Redeemed.....	(220,975)	(151,440)	(74,594)	(48,909)	(112,260)	(80,602)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>66,436</u>	<u>84,496</u>	<u>(5,543)</u>	<u>3,932</u>	<u>20,501</u>	<u>29,933</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	U.S. Micro Cap Portfolio		U.S. High Relative Profitability Portfolio		DFA Real Estate Securities Portfolio	
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 62,058	\$ 49,928	\$ 20,045	\$ 6,528	\$ 131,211	\$ 399,946
Net Realized Gain (Loss) on:						
Investment Securities Sold***.....	138,583	264,588	(7,380)	(2,077)	145,222	(46,559)
Affiliated Investment Companies Shares Sold.....	(10)	(61)	(1)	(3)	(19)	(37)
Futures.....	(1,815)	7,709	(52)	59	(1,177)	8,922
Foreign Currency Transactions.....	—	(3)	—	—	—	—
In-Kind Redemptions.....	—	—	—	—	50,622	80,654
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	(192,068)	(242,170)	174,344	35	1,820,026	(196,570)
Affiliated Investment Companies Shares.....	55	(7)	1	1	20	(2)
Futures.....	3,769	(3,647)	—	—	1,373	(2,811)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	10,572	76,337	186,957	4,543	2,147,278	243,543
Distributions:						
Institutional Class Shares.....	(310,436)	(328,523)	(18,698)	(5,717)	(212,725)	(439,618)
Total Distributions.....	(310,436)	(328,523)	(18,698)	(5,717)	(212,725)	(439,618)
Capital Share Transactions (1):						
Shares Issued.....	1,191,565	990,936	1,044,168	637,379	2,154,389	1,859,208
Shares Issued in Lieu of Cash Distributions.....	286,363	302,813	18,687	5,712	176,698	351,943
Shares Redeemed.....	(1,305,081)	(869,977)	(250,540)	(60,262)	(2,171,861)	(1,718,594)
Net Increase (Decrease) from Capital Share Transactions.....	172,847	423,772	812,315	582,829	159,226	492,557
Total Increase (Decrease) in Net Assets.....	(127,017)	171,586	980,574	581,655	2,093,779	296,482
<b>Net Assets</b>						
Beginning of Year.....	6,478,316	6,306,730	722,728	141,073	8,577,658	8,281,176
End of Year.....	<u>\$ 6,351,299</u>	<u>\$6,478,316</u>	<u>\$1,703,302</u>	<u>\$722,728</u>	<u>\$10,671,437</u>	<u>\$ 8,577,658</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	59,202	43,334	84,124	52,575	57,187	54,826
Shares Issued in Lieu of Cash Distributions.....	15,096	13,706	1,503	468	4,909	10,160
Shares Redeemed.....	(64,786)	(38,021)	(20,561)	(4,950)	(58,685)	(50,388)
Net Increase (Decrease) from Shares Issued and Redeemed.....	9,512	19,019	65,066	48,093	3,411	14,598

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.



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

(for a share outstanding throughout each period)

	Enhanced U.S. Large Company Portfolio					U.S. Large Cap Equity Portfolio				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 13.03	\$ 14.54	\$ 12.22	\$ 12.54	\$ 13.65	\$ 16.75	\$ 15.93	\$ 13.06	\$ 12.86	\$ 12.65
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.26	0.26	0.18	0.10	0.07	0.31	0.28	0.26	0.25	0.23
Net Gains (Losses) on Securities (Realized and Unrealized) .....	1.60	0.52	2.63	0.45	0.53	1.86	0.81	2.87	0.19	0.21
Total from Investment Operations .....	1.86	0.78	2.81	0.55	0.60	2.17	1.09	3.13	0.44	0.44
Less Distributions:										
Net Investment Income .....	(0.30)	(0.25)	(0.13)	(0.08)	(0.05)	(0.31)	(0.27)	(0.26)	(0.24)	(0.21)
Net Realized Gains .....	(0.57)	(2.04)	(0.36)	(0.79)	(1.66)	—	—	—	—	(0.02)
Total Distributions .....	(0.87)	(2.29)	(0.49)	(0.87)	(1.71)	(0.31)	(0.27)	(0.26)	(0.24)	(0.23)
Net Asset Value, End of Year .....	\$ 14.02	\$ 13.03	\$ 14.54	\$ 12.22	\$ 12.54	\$ 18.61	\$ 16.75	\$ 15.93	\$ 13.06	\$ 12.86
Total Return .....	15.67%	5.62%	23.53%	4.75%	5.25%	13.13%	6.82%	24.16%	3.51%	3.49%
Net Assets, End of Year (thousands) .....	\$386,750	\$327,063	\$322,347	\$238,413	\$203,641	\$1,611,529	\$1,457,218	\$1,212,883	\$851,323	\$699,144
Ratio of Expenses to Average Net Assets .....	0.15%	0.15%	0.18%	0.23%	0.24%	0.19%	0.17%	0.17%	0.18%	0.19%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and (Fees Paid Indirectly)) .....	0.25%	0.23%	0.24%	0.24%	0.24%	0.19%	0.17%	0.17%	0.17%	0.19%
Ratio of Net Investment Income to Average Net Assets .....	1.98%	1.94%	1.36%	0.80%	0.53%	1.77%	1.64%	1.74%	1.99%	1.77%
Portfolio Turnover Rate .....	109%	91%	122%	119%	223%	22%	7%	11%	12%	12%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	U.S. Large Cap Value Portfolio				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 37.41	\$ 38.84	\$ 32.63	\$ 33.27	\$ 33.75
Income from Investment Operations (A)					
Net Investment Income (Loss) .....	0.83	0.78	0.74	0.70	0.69
Net Gains (Losses) on Securities (Realized and Unrealized) .....	1.45	0.35	6.99	0.71	(0.32)
Total from Investment Operations .....	2.28	1.13	7.73	1.41	0.37
Less Distributions:					
Net Investment Income .....	(0.76)	(0.73)	(0.70)	(0.70)	(0.66)
Net Realized Gains .....	(1.80)	(1.83)	(0.82)	(1.35)	(0.19)
Total Distributions .....	(2.56)	(2.56)	(1.52)	(2.05)	(0.85)
Net Asset Value, End of Year.....	\$ 37.13	\$ 37.41	\$ 38.84	\$ 32.63	\$ 33.27
Total Return .....	6.97%	2.79%	24.11%	4.58%	1.16%
Net Assets, End of Year (thousands) .....	\$25,656,577	\$25,268,336	\$23,732,871	\$17,673,253	\$15,807,935
Ratio of Expenses to Average Net Assets (B) .....	0.28%	0.27%	0.27%	0.27%	0.27%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (B)) .....	0.38%	0.37%	0.37%	0.37%	0.30%
Ratio of Net Investment Income to Average Net Assets .....	2.33%	1.98%	2.03%	2.24%	2.04%

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

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

	U.S. Targeted Value Portfolio-Class R1 Shares				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 23.45	\$ 25.15	\$ 21.26	\$ 21.58	\$ 23.19
Income from Investment Operations(A)					
Net Investment Income (Loss).....	0.30	0.28	0.25	0.24	0.26
Net Gains (Losses) on Securities (Realized and Unrealized).....	(0.24)	(0.63)	4.66	0.60	(0.61)
Total from Investment Operations.....	0.06	(0.35)	4.91	0.84	(0.35)
Less Distributions:					
Net Investment Income.....	(0.27)	(0.26)	(0.24)	(0.27)	(0.25)
Net Realized Gains.....	(0.94)	(1.09)	(0.78)	(0.89)	(1.01)
Total Distributions.....	(1.21)	(1.35)	(1.02)	(1.16)	(1.26)
Net Asset Value, End of Year.....	\$ 22.30	\$ 23.45	\$ 25.15	\$ 21.26	\$ 21.58
Total Return.....	0.78%	(1.61%)	23.32%	4.21%	(1.33%)
Net Assets, End of Year (thousands).....	\$56,378	\$47,848	\$54,960	\$35,661	\$40,159
Ratio of Expenses to Average Net Assets.....	0.48%	0.47%	0.47%	0.47%	0.47%
Ratio of Net Investment Income to Average Net Assets.....	1.34%	1.10%	1.03%	1.16%	1.15%
Portfolio Turnover Rate.....	16%	23%	23%	28%	15%

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

See accompanying Notes to Financial Statements.

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

	U.S. Targeted Value Portfolio-Class R2 Shares				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 23.32	\$ 25.03	\$ 21.16	\$ 21.51	\$ 23.12
Income from Investment Operations(A)					
Net Investment Income (Loss) .....	0.27	0.24	0.21	0.20	0.23
Net Gains (Losses) on Securities (Realized and Unrealized).....	(0.23)	(0.63)	4.65	0.60	(0.61)
Total from Investment Operations.....	0.04	(0.39)	4.86	0.80	(0.38)
Less Distributions:					
Net Investment Income.....	(0.24)	(0.23)	(0.21)	(0.26)	(0.22)
Net Realized Gains.....	(0.94)	(1.09)	(0.78)	(0.89)	(1.01)
Total Distributions.....	(1.18)	(1.32)	(0.99)	(1.15)	(1.23)
Net Asset Value, End of Year.....	\$ 22.18	\$ 23.32	\$ 25.03	\$ 21.16	\$ 21.51
Total Return.....	0.64%	(1.79%)	23.17%	4.04%	(1.49%)
Net Assets, End of Year (thousands).....	\$72,669	\$108,168	\$156,809	\$147,945	\$135,412
Ratio of Expenses to Average Net Assets .....	0.63%	0.62%	0.62%	0.62%	0.63%
Ratio of Net Investment Income to Average Net Assets.....	1.21%	0.95%	0.90%	1.00%	1.02%
Portfolio Turnover Rate.....	16%	23%	23%	28%	15%

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

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

(for a share outstanding throughout each period)

	U.S. Targeted Value Portfolio-Institutional Class Shares				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 23.46	\$ 25.16	\$ 21.26	\$ 21.56	\$ 23.16
<u>Income (loss) from Investment Operations(A)</u>					
Net Investment Income (Loss) .....	0.32	0.30	0.27	0.25	0.29
Net Gains (Losses) on Securities (Realized and Unrealized) .....	(0.23)	(0.63)	4.67	0.60	(0.61)
Total from Investment Operations.....	0.09	(0.33)	4.94	0.85	(0.32)
<u>Less Distributions:</u>					
Net Investment Income.....	(0.30)	(0.28)	(0.26)	(0.26)	(0.27)
Net Realized Gains.....	(0.94)	(1.09)	(0.78)	(0.89)	(1.01)
Total Distributions.....	(1.24)	(1.37)	(1.04)	(1.15)	(1.28)
Net Asset Value, End of Year.....	\$ 22.31	\$ 23.46	\$ 25.16	\$ 21.26	\$ 21.56
<u>Total Return.....</u>	0.88%	(1.52%)	23.46%	4.29%	(1.20%)
Net Assets, End of Year (thousands).....	\$10,655,324	\$10,307,146	\$10,528,662	\$7,884,683	\$6,987,896
Ratio of Expenses to Average Net Assets .....	0.38%	0.37%	0.37%	0.37%	0.37%
Ratio of Net Investment Income to Average Net Assets.....	1.45%	1.20%	1.13%	1.24%	1.28%
Portfolio Turnover Rate.....	16%	23%	23%	28%	15%

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

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

(for a share outstanding throughout each period)

	U.S. Small Cap Value Portfolio					U.S. Core Equity 1 Portfolio				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.	\$ 36.39	\$ 39.07	\$ 32.75	\$ 33.08	\$ 35.82	\$ 22.77	\$ 22.01	\$ 18.00	\$ 17.90	\$ 17.71
Income from Investment										
Operations (A)										
Net Investment Income (Loss) ...	0.42	0.39	0.31	0.32	0.41	0.40	0.36	0.33	0.33	0.31
Net Gains (Losses) on Securities (Realized and Unrealized) .....	(1.69)	(0.90)	7.71	1.06	(1.44)	2.08	0.88	4.12	0.30	0.26
Total from Investment										
Operations .....	(1.27)	(0.51)	8.02	1.38	(1.03)	2.48	1.24	4.45	0.63	0.57
Less Distributions:										
Net Investment Income .....	(0.38)	(0.37)	(0.30)	(0.33)	(0.38)	(0.40)	(0.35)	(0.35)	(0.32)	(0.30)
Net Realized Gains .....	(1.95)	(1.80)	(1.40)	(1.38)	(1.33)	(0.14)	(0.13)	(0.09)	(0.21)	(0.08)
Total Distributions .....	(2.33)	(2.17)	(1.70)	(1.71)	(1.71)	(0.54)	(0.48)	(0.44)	(0.53)	(0.38)
Net Asset Value, End of Year .....	\$ 32.79	\$ 36.39	\$ 39.07	\$ 32.75	\$ 33.08	\$ 24.71	\$ 22.77	\$ 22.01	\$ 18.00	\$ 17.90
Total Return .....	(3.04%)	(1.48%)	24.67%	4.49%	(2.83%)	11.18%	5.59%	24.93%	3.68%	3.26%
Net Assets, End of Year										
(thousands) .....	\$13,766,513	\$14,732,615	\$15,165,867	\$12,613,185	\$11,680,262	\$26,592,058	\$23,629,726	\$20,762,742	\$14,960,159	\$13,275,774
Ratio of Expenses to Average Net Assets .....	0.53%	0.52%	0.52%	0.52%	0.52%	0.20%	0.19%	0.19%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets .....	1.26%	1.00%	0.83%	1.01%	1.18%	1.72%	1.55%	1.64%	1.88%	1.71%
Portfolio Turnover Rate .....	19%	27%	24%	19%	17%	5%	3%	3%	4%	4%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	U.S. Core Equity 2 Portfolio					U.S. Vector Equity Portfolio				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 21.25	\$ 20.90	\$ 17.19	\$ 17.26	\$ 17.34	\$ 18.40	\$ 19.16	\$ 15.93	\$ 16.22	\$ 17.04
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.36	0.34	0.31	0.31	0.30	0.28	0.26	0.24	0.25	0.25
Net Gains (Losses) on Securities (Realized and Unrealized) .....	1.65	0.53	3.83	0.25	0.02	0.72	(0.10)	3.65	0.24	(0.30)
Total from Investment Operations .....	2.01	0.87	4.14	0.56	0.32	1.00	0.16	3.89	0.49	(0.05)
Less Distributions:										
Net Investment Income .....	(0.37)	(0.32)	(0.31)	(0.30)	(0.28)	(0.27)	(0.25)	(0.23)	(0.25)	(0.24)
Net Realized Gains .....	(0.23)	(0.20)	(0.12)	(0.33)	(0.12)	(0.42)	(0.67)	(0.43)	(0.53)	(0.53)
Total Distributions .....	(0.60)	(0.52)	(0.43)	(0.63)	(0.40)	(0.69)	(0.92)	(0.66)	(0.78)	(0.77)
Net Asset Value, End of Year .....	\$ 22.66	\$ 21.25	\$ 20.90	\$ 17.19	\$ 17.26	\$ 18.71	\$ 18.40	\$ 19.16	\$ 15.93	\$ 16.22
Total Return .....	9.78%	4.16%	24.36%	3.47%	1.92%	5.92%	0.69%	24.73%	3.28%	(0.18)%
Net Assets, End of Year (thousands) .....	\$27,829,155	\$24,677,650	\$22,515,418	\$16,851,046	\$15,200,564	\$4,583,612	\$4,610,769	\$4,724,003	\$3,822,647	\$3,651,529
Ratio of Expenses to Average Net Assets .....	0.22%	0.22%	0.22%	0.22%	0.22%	0.33%	0.32%	0.32%	0.32%	0.32%
Ratio of Net Investment Income to Average Net Assets .....	1.69%	1.53%	1.59%	1.87%	1.68%	1.53%	1.35%	1.36%	1.64%	1.50%
Portfolio Turnover Rate .....	6%	5%	5%	4%	5%	6%	10%	10%	10%	10%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	U.S. Small Cap Portfolio					U.S. Micro Cap Portfolio				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 35.02	\$ 36.48	\$ 30.14	\$ 30.84	\$ 31.38	\$ 21.88	\$ 22.76	\$ 18.58	\$ 19.00	\$ 20.10
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.38	0.39	0.35	0.34	0.35	0.20	0.17	0.16	0.16	0.16
Net Gains (Losses) on Securities (Realized and Unrealized) .....	(0.05)	(0.08)	7.17	0.77	0.33	(0.26)	0.12	5.12	0.60	0.02
Total from Investment Operations .....	0.33	0.31	7.52	1.11	0.68	(0.06)	0.29	5.28	0.76	0.18
Less Distributions:										
Net Investment Income .....	(0.35)	(0.37)	(0.35)	(0.35)	(0.33)	(0.18)	(0.16)	(0.16)	(0.16)	(0.16)
Net Realized Gains .....	(1.20)	(1.40)	(0.83)	(1.46)	(0.89)	(0.86)	(1.01)	(0.94)	(1.02)	(1.12)
Total Distributions .....	(1.55)	(1.77)	(1.18)	(1.81)	(1.22)	(1.04)	(1.17)	(1.10)	(1.18)	(1.28)
Net Asset Value, End of Year .....	\$ 33.80	\$ 35.02	\$ 36.48	\$ 30.14	\$ 30.84	\$ 20.78	\$ 21.88	\$ 22.76	\$ 18.58	\$ 19.00
Total Return .....	1.41%	0.77%	25.21%	3.89%	2.34%	0.24%	1.29%	28.91%	4.32%	1.11%
Net Assets, End of Year (thousands) .....	\$17,992,495	\$17,303,451	\$16,931,787	\$12,977,199	\$10,616,542	\$6,351,299	\$6,478,316	\$6,306,730	\$5,128,323	\$5,007,091
Ratio of Expenses to Average Net Assets .....	0.37%	0.37%	0.37%	0.37%	0.37%	0.53%	0.52%	0.52%	0.52%	0.52%
Ratio of Net Investment Income to Average Net Assets .....	1.13%	1.06%	1.04%	1.16%	1.10%	0.98%	0.74%	0.75%	0.88%	0.82%
Portfolio Turnover Rate .....	8%	13%	14%	10%	11%	15%	19%	15%	15%	14%

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

See accompanying Notes to Financial Statements.



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

(for a share outstanding throughout each period)

	U.S. High Relative Profitability Portfolio				DFA Real Estate Securities Portfolio				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017(a) to Oct 31, 2017	Period May 16, 2017(a) to Oct 31, 2017	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Period.....	\$ 11.85	\$ 10.93	\$ 10.00		\$ 34.14	\$ 34.99	\$ 34.32	\$ 33.04	\$ 32.24
<u>Income from Investment Operations (A)</u>									
Net Investment Income (Loss) .....	0.22	0.19	0.07		0.52**	1.60	0.84	1.09	0.90
Net Gains (Losses) on Securities (Realized and Unrealized) .....	1.64	0.89	0.91		8.09**	(0.69)	1.12	1.18	0.95
Total from Investment Operations .....	1.86	1.08	0.98		8.61	0.91	1.96	2.27	1.85
<u>Less Distributions:</u>									
Net Investment Income .....	(0.20)	(0.16)	(0.05)		(0.85)	(1.65)	(0.98)	(0.99)	(1.05)
Net Realized Gains .....	—	—	—		—	(0.11)	(0.31)	—	—
Total Distributions .....	(0.20)	(0.16)	(0.05)		(0.85)	(1.76)	(1.29)	(0.99)	(1.05)
Net Asset Value, End of Period.....	\$ 13.51	\$ 11.85	\$ 10.93		\$ 41.90	\$ 34.14	\$ 34.99	\$ 34.32	\$ 33.04
Total Return .....	15.88%	9.88%	9.84%(C)		25.64%	2.63%	5.86%	6.89%	5.89%
Net Assets, End of Period (thousands) .....	\$1,703,302	\$722,728	\$141,073		\$10,671,437	\$8,577,658	\$8,281,176	\$7,260,180	\$6,553,192
Ratio of Expenses to Average Net Assets .....	0.25%	0.25%	0.23%(D)(E)		0.18%	0.18%	0.18%	0.18%	0.18%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and (Fees Paid Indirectly)) .....	0.25%	0.27%	0.35%(D)(E)		0.20%	0.19%	0.19%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets .....	1.73%	1.58%	1.45%(D)(E)		1.38%**	4.66%	2.43%	3.15%	2.75%
Portfolio Turnover Rate .....	4%	7%	0%(C)		3%	3%	1%	3%	4%

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

See accompanying Notes to Financial Statements.

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

**A. Organization:**

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

Of the Portfolios, one invests all of its assets in a corresponding series (the “Feeder Fund”). The Feeder Fund invests all of its assets in a corresponding series (the “Master Fund”) of The DFA Investment Trust Company (“DFAITC”). As of October 31, 2019, the Feeder Fund was the owner of record of the approximate percentage of the total outstanding shares of the Master Fund as detailed below:

<u>Feeder Fund</u>	<u>Master Fund</u>	<u>Percentage Ownership at 10/31/19</u>
U.S. Large Cap Value Portfolio	The U.S. Large Cap Value Series	86%

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

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

**B. Significant Accounting Policies:**

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

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

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

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

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

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

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

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

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

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

*2. Foreign Currency Translation:* Securities and other assets and liabilities of the Portfolios whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Portfolios enter into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. The Portfolios also enter into forward currency contracts solely for the purpose of hedging against fluctuations in currency exchange rates. These contracts are marked-to-market daily based on daily forward exchange rates.

The Enhanced U.S. Large Company Portfolio isolates the effect of foreign currency rate fluctuations when determining the realized gain or loss upon the sale or maturity of foreign currency-denominated debt obligations pursuant to U.S. Federal income tax regulations; such amounts are categorized as foreign exchange gain or loss for income tax reporting purposes.

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

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

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of October 31, 2019, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

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

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

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

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

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

### C. Investment Advisor and Administrator:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolios. For the year ended October 31, 2019, the Portfolios' investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

Enhanced U.S. Large Company Portfolio.....	0.20%
U.S. Large Cap Equity Portfolio.....	0.15%
U.S. Large Cap Value Portfolio.....	0.25%
U.S. Targeted Value Portfolio.....	0.35%
U.S. Small Cap Value Portfolio.....	0.50%
U.S. Core Equity 1 Portfolio.....	0.17%
U.S. Core Equity 2 Portfolio.....	0.20%
U.S. Vector Equity Portfolio.....	0.30%
U.S. Small Cap Portfolio.....	0.35%
U.S. Micro Cap Portfolio.....	0.50%
U.S. High Relative Profitability Portfolio.....	0.20%
DFA Real Estate Securities Portfolio.....	0.17%

Pursuant to Amended and Restated Fee Waiver and/or Expense Assumption Agreements (each, a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolios, as described in the notes below. The Fee Waiver Agreements for the non-Feeder Funds will remain in effect through February 28, 2020, may only be terminated by the Fund's Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. The Fee Waiver Agreement with respect to the total management fees paid by the Feeder Fund, as described in the notes below, will remain in effect permanently, unless terminated by the Feeder Fund. During the year ended October 31, 2019, 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, 2019, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2019, are also reflected below (amounts in thousands). The Fund, on behalf of the non-feeder Portfolios listed, is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery. With respect to each Fee Waiver Agreement, prior year waived fees and/or assumed expenses can be recaptured only if the expense ratio following such recapture would be less than the expense cap that was in place when such prior year fees were waived and/or expenses assumed, and less than the current expense cap in place for a Portfolio.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Total Management Fee Limit</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Net Waived Fees/ Expenses Assumed (Recovered Previously Waived Fees/Expenses Assumed)</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
Enhanced U.S. Large Company Portfolio (1).....	0.15%	—	—	\$ 332	\$ 777
U.S. Large Cap Equity Portfolio (1).....	0.19%	—	—	—	—
U.S. Large Cap Value Portfolio (2).....	—	0.25%	—	25,027	—
U.S. Targeted Value Portfolio (3).....	0.50%	—	—	—	—

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Total Management Fee Limit</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Net Waived Fees/ Expenses Assumed (Recovered Previously Waived Fees/Expenses Assumed)</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
U.S. Core Equity 1 Portfolio (1).....	0.23%	—	—	—	—
U.S. Core Equity 2 Portfolio (1).....	0.26%	—	—	—	—
U.S. Vector Equity Portfolio (1).....	0.36%	—	—	—	—
U.S. High Relative Profitability Portfolio (4)...	0.25%	—	\$62	\$ 26	\$ 156
DFA Real Estate Securities Portfolio (1).....	0.18%	—	10	1,533	3,007
<b><u>Class R1 Shares</u></b>					
U.S. Targeted Value Portfolio (5).....	0.62%	—	—	—	—
<b><u>Class R2 Shares</u></b>					
U.S. Targeted Value Portfolio (5).....	0.77%	—	—	—	—

(1) The Advisor has contractually agreed to waive all or a portion of its management fee and assume the Portfolio's ordinary operating expenses (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Portfolio to the rate listed above as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Portfolio are less than the Expense Limitation Amount listed above for the Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses to exceed the Expense Limitation Amount, as listed above. The Fee Waiver Agreement for the Enhanced U.S. Large Company Portfolio became effective on April 3, 2017.

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

(3) The Advisor has contractually agreed to waive its management fee and to assume the Portfolio's Institutional Class Shares' expenses (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Institutional Class Shares of the Portfolio to the rate listed above for such class of shares as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Institutional Class Shares of the Portfolio are less than the Expense Limitation Amount listed above for such class of shares, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses for such class of shares to exceed the Expense Limitation Amount, as listed above.

(4) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the ordinary operating expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor, excluding money market funds, but excluding the expenses that the Portfolio incurs indirectly through its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the Expense Limitation Amount.

(5) The Advisor has contractually agreed to reduce all or a portion of its management fee and to assume the direct and indirect expenses of the Class R1 shares and Class R2 shares of the Portfolio (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Class R1 shares and Class R2 shares of the Portfolio to the rate listed above for such class of shares as a percentage of average net assets (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Class R1 shares or Class R2 shares of the Portfolio are less than the Expense Limitation Amount listed above for such class of shares, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses for such class of shares to exceed the Expense Limitation Amount, as listed above.

## 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, 2019, the total related amount paid by the Fund to the CCO was \$312 (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, 2019, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statements of Assets and Liabilities as follows (amounts in thousands):

Enhanced U.S. Large Company Portfolio.....	\$ 11
U.S. Large Cap Equity Portfolio.....	14
U.S. Large Cap Value Portfolio.....	556
U.S. Targeted Value Portfolio.....	204
U.S. Small Cap Value Portfolio.....	444
U.S. Core Equity 1 Portfolio.....	363
U.S. Core Equity 2 Portfolio.....	459
U.S. Vector Equity Portfolio.....	117
U.S. Small Cap Portfolio.....	332
U.S. Micro Cap Portfolio.....	206
U.S. High Relative Profitability Portfolio.....	3
DFA Real Estate Securities Portfolio.....	209

## E. Purchases and Sales of Securities:

For the year ended October 31, 2019, the Portfolios’ transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. government securities (with respect to the Equity Portfolios) (amounts in thousands), were as follows:

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
Enhanced U.S. Large Company Portfolio...	\$151,036	\$140,872	\$ 183,874	\$ 198,989
U.S. Large Cap Equity Portfolio.....	—	—	350,137	348,635
U.S. Targeted Value Portfolio.....	—	—	2,386,387	1,672,087
U.S. Small Cap Value Portfolio.....	—	—	3,017,719	2,661,054
U.S. Core Equity 1 Portfolio.....	—	—	2,290,251	1,329,313
U.S. Core Equity 2 Portfolio.....	—	—	3,091,349	1,631,816
U.S. Vector Equity Portfolio.....	—	—	252,061	329,378
U.S. Small Cap Portfolio.....	—	—	1,999,789	1,404,548
U.S. Micro Cap Portfolio.....	—	—	1,132,316	909,379
U.S. High Relative Profitability Portfolio.....	—	—	863,729	48,982
DFA Real Estate Securities Portfolio.....	—	—	545,508	236,674

For the year ended October 31, 2019, 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, Statement of Assets and Liabilities or Statement of Operations due to rounding. The amounts are as follows (amounts in thousands):

	Balance at October 31, 2018	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2019	Shares as of October 31, 2019	Dividend Income	Capital Gain Distributions
<b>Enhanced U.S. Large Company Portfolio</b>									
The DFA Short Term Investment Fund	\$ 2,270	\$ 87,921	\$ 88,902	—	—	\$ 1,289	111	\$ 92	—
<b>Total</b>	<b>\$ 2,270</b>	<b>\$ 87,921</b>	<b>\$ 88,902</b>	<b>—</b>	<b>—</b>	<b>\$ 1,289</b>	<b>111</b>	<b>\$ 92</b>	<b>—</b>
<b>U.S. Large Cap Equity Portfolio</b>									
The DFA Short Term Investment Fund	\$ 40,426	\$ 192,282	\$ 212,980	\$ (1)	\$ 1	\$ 19,728	1,705	\$ 893	—
<b>Total</b>	<b>\$ 40,426</b>	<b>\$ 192,282</b>	<b>\$ 212,980</b>	<b>\$ (1)</b>	<b>\$ 1</b>	<b>\$ 19,728</b>	<b>1,705</b>	<b>\$ 893</b>	<b>—</b>
<b>U.S. Targeted Value Portfolio</b>									
The DFA Short Term Investment Fund	\$1,345,682	\$4,786,959	\$5,307,266	\$(25)	\$ 76	\$ 825,426	71,336	\$26,602	—
<b>Total</b>	<b>\$1,345,682</b>	<b>\$4,786,959</b>	<b>\$5,307,266</b>	<b>\$(25)</b>	<b>\$ 76</b>	<b>\$ 825,426</b>	<b>71,336</b>	<b>\$26,602</b>	<b>—</b>
<b>U.S. Small Cap Value Portfolio</b>									
The DFA Short Term Investment Fund	\$1,667,171	\$4,975,644	\$5,580,541	\$(15)	\$ 92	\$1,062,351	91,811	\$35,612	—
<b>Total</b>	<b>\$1,667,171</b>	<b>\$4,975,644</b>	<b>\$5,580,541</b>	<b>\$(15)</b>	<b>\$ 92</b>	<b>\$1,062,351</b>	<b>91,811</b>	<b>\$35,612</b>	<b>—</b>
<b>U.S. Core Equity 1 Portfolio</b>									
The DFA Short Term Investment Fund	\$1,470,055	\$6,158,393	\$6,378,918	\$(10)	\$121	\$1,249,641	107,998	\$34,975	—
<b>Total</b>	<b>\$1,470,055</b>	<b>\$6,158,393</b>	<b>\$6,378,918</b>	<b>\$(10)</b>	<b>\$121</b>	<b>\$1,249,641</b>	<b>107,998</b>	<b>\$34,975</b>	<b>—</b>
<b>U.S. Core Equity 2 Portfolio</b>									
The DFA Short Term Investment Fund	\$1,747,162	\$7,205,457	\$7,570,980	\$(16)	\$119	\$1,381,742	119,414	\$40,554	—
<b>Total</b>	<b>\$1,747,162</b>	<b>\$7,205,457</b>	<b>\$7,570,980</b>	<b>\$(16)</b>	<b>\$119</b>	<b>\$1,381,742</b>	<b>119,414</b>	<b>\$40,554</b>	<b>—</b>
<b>U.S. Vector Equity Portfolio</b>									
The DFA Short Term Investment Fund	\$ 376,160	\$1,491,820	\$1,580,673	\$ (8)	\$ 24	\$ 287,323	24,831	\$ 9,473	—
<b>Total</b>	<b>\$ 376,160</b>	<b>\$1,491,820</b>	<b>\$1,580,673</b>	<b>\$ (8)</b>	<b>\$ 24</b>	<b>\$ 287,323</b>	<b>24,831</b>	<b>\$ 9,473</b>	<b>—</b>



	Balance at October 31, 2018	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2019	Shares as of October 31, 2019	Dividend Income	Capital Gain Distributions
<b>U.S. Small Cap Portfolio</b>									
The DFA Short Term Investment Fund	\$2,515,622	\$7,413,646	\$7,964,953	\$ 19	\$172	\$1,964,506	169,778	\$58,705	—
<b>Total</b>	<b>\$2,515,622</b>	<b>\$7,413,646</b>	<b>\$7,964,953</b>	<b>\$ 19</b>	<b>\$172</b>	<b>\$1,964,506</b>	<b>169,778</b>	<b>\$58,705</b>	<b>—</b>
<b>U.S. Micro Cap Portfolio</b>									
The DFA Short Term Investment Fund	\$ 958,074	\$2,362,164	\$2,703,259	\$(10)	\$ 55	\$ 617,024	53,325	\$18,995	—
<b>Total</b>	<b>\$ 958,074</b>	<b>\$2,362,164</b>	<b>\$2,703,259</b>	<b>\$(10)</b>	<b>\$ 55</b>	<b>\$ 617,024</b>	<b>53,325</b>	<b>\$18,995</b>	<b>—</b>
<b>U.S. High Relative Profitability Portfolio</b>									
The DFA Short Term Investment Fund	\$ 9,440	\$ 172,791	\$ 172,175	\$ (1)	\$ 1	\$ 10,056	869	—	—
<b>Total</b>	<b>\$ 9,440</b>	<b>\$ 172,791</b>	<b>\$ 172,175</b>	<b>\$ (1)</b>	<b>\$ 1</b>	<b>\$ 10,056</b>	<b>869</b>	<b>—</b>	<b>—</b>
<b>DFA Real Estate Securities Portfolio</b>									
The DFA Short Term Investment Fund	\$ 359,453	\$2,833,527	\$2,875,832	\$(19)	\$ 20	\$ 317,149	27,409	\$ 6,912	—
<b>Total</b>	<b>\$ 359,453</b>	<b>\$2,833,527</b>	<b>\$2,875,832</b>	<b>\$(19)</b>	<b>\$ 20</b>	<b>\$ 317,149</b>	<b>27,409</b>	<b>\$ 6,912</b>	<b>—</b>

## F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2019, primarily attributable to realized gains on securities considered to be "passive foreign investment companies," non-deductible expenses, realized foreign capital gains tax, tax-equalization, non-deductible 90-day stock issuance cost, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, 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, 2018, and October 31, 2019, were as follows (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
Enhanced U.S. Large Company Portfolio 2018.....	\$ 25,719	\$ 29,522	—	\$ 55,241

	<b>Net Investment Income and Short-Term Capital Gains</b>	<b>Long-Term Capital Gains</b>	<b>Tax Exempt Income</b>	<b>Total</b>
2019.....	\$ 12,487	\$ 8,470	—	\$ 20,957
U.S. Large Cap Equity Portfolio				
2018.....	22,154	—	—	22,154
2019.....	27,531	—	—	27,531
U.S. Large Cap Value Portfolio				
2018.....	514,712	1,084,643	—	1,599,355
2019.....	527,139	1,212,148	—	1,739,287
U.S. Targeted Value Portfolio				
2018.....	150,659	435,624	—	586,283
2019.....	165,860	393,406	—	559,266
U.S. Small Cap Value Portfolio				
2018.....	181,057	653,833	—	834,890
2019.....	168,204	769,928	—	938,132
U.S. Core Equity 1 Portfolio				
2018.....	344,039	116,824	—	460,863
2019.....	423,200	148,232	—	571,432
U.S. Core Equity 2 Portfolio				
2018.....	362,649	214,753	—	577,402
2019.....	443,069	263,127	—	706,196
U.S. Vector Equity Portfolio				
2018.....	61,316	164,690	—	226,006
2019.....	66,053	105,741	—	171,794
U.S. Small Cap Portfolio				
2018.....	220,415	608,203	—	828,618
2019.....	215,050	555,233	—	770,283
U.S. Micro Cap Portfolio				
2018.....	68,087	260,436	—	328,523
2019.....	56,095	254,341	—	310,436
U.S. High Relative Profitability Portfolio				
2018.....	5,717	—	—	5,717
2019.....	18,698	—	—	18,698
DFA Real Estate Securities Portfolio				
2018.....	419,917	19,701	—	439,618
2019.....	212,725	—	—	212,725

As of October 31, 2019, 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):

	<b>Net Investment Income and Short-Term Capital Gains</b>	<b>Long-Term Capital Gains</b>	<b>Total</b>
Enhanced U.S. Large Company Portfolio.....	\$ (2,188)	\$ (2,801)	\$ (4,989)
U.S. Large Cap Equity Portfolio.....	(1,297)	—	(1,297)
U.S. Large Cap Value Portfolio.....	(55,934)	(15,874)	(71,808)

	<b>Net Investment Income and Short-Term Capital Gains</b>	<b>Long-Term Capital Gains</b>	<b>Total</b>
U.S. Targeted Value Portfolio.....	\$(15,687)	\$(16,871)	\$(32,558)
U.S. Small Cap Value Portfolio.....	(19,705)	(18,560)	(38,265)
U.S. Core Equity 1 Portfolio.....	(39,604)	(5,829)	(45,433)
U.S. Core Equity 2 Portfolio.....	(40,460)	(13,419)	(53,879)
U.S. Vector Equity Portfolio.....	(6,880)	(3,088)	(9,968)
U.S. Small Cap Portfolio.....	(13,502)	(29,688)	(43,190)
U.S. Micro Cap Portfolio.....	(6,360)	(7,123)	(13,483)
U.S. High Relative Profitability Portfolio.....	(478)	—	(478)
DFA Real Estate Securities Portfolio.....	—	—	—

As of October 31, 2019, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<b>Undistributed Net Investment Income and Short-Term Capital Gains</b>	<b>Undistributed Long-Term Capital Gains</b>	<b>Capital Loss Carryforwards</b>	<b>Unrealized Appreciation (Depreciation)</b>	<b>Total Net Distributable Earnings (Accumulated Losses)</b>
Enhanced U.S. Large Company Portfolio.....	\$15,296	\$ 18,584	—	\$ (175)	\$ 33,705
U.S. Large Cap Equity Portfolio.....	1,188	2,825	—	469,466	473,479
U.S. Large Cap Value Portfolio.....	—	559,414	—	6,642,496	7,201,910
U.S. Targeted Value Portfolio.....	5,798	273,128	—	1,107,339	1,386,265
U.S. Small Cap Value Portfolio.....	24,067	231,558	—	2,221,941	2,477,566
U.S. Core Equity 1 Portfolio.....	—	447,398	—	9,383,890	9,831,288
U.S. Core Equity 2 Portfolio.....	—	609,730	—	9,643,827	10,253,557
U.S. Vector Equity Portfolio.....	—	81,241	—	1,572,085	1,653,326
U.S. Small Cap Portfolio.....	—	411,119	—	3,316,376	3,727,495
U.S. Micro Cap Portfolio.....	1,147	131,977	—	1,965,123	2,098,247
U.S. High Relative Profitability Portfolio.....	1,613	—	\$(8,733)	182,830	175,710
DFA Real Estate Securities Portfolio....	62,157	14,210	—	3,822,162	3,898,529

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by these Portfolios after October 31, 2011, will not be subject to expiration and will retain their character as either short-term or long-term capital losses. As of October 31, 2019, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	<b>Unlimited</b>	<b>Total</b>
Enhanced U.S. Large Company Portfolio.....	—	—
U.S. Large Cap Equity Portfolio.....	—	—
U.S. Large Cap Value Portfolio.....	—	—
U.S. Targeted Value Portfolio.....	—	—
U.S. Small Cap Value Portfolio.....	—	—
U.S. Core Equity 1 Portfolio.....	—	—
U.S. Core Equity 2 Portfolio.....	—	—

	<u>Unlimited</u>	<u>Total</u>
U.S. Vector Equity Portfolio.....	—	—
U.S. Small Cap Portfolio.....	—	—
U.S. Micro Cap Portfolio.....	—	—
U.S. High Relative Profitability Portfolio.....	\$8,733	\$8,733
DFA Real Estate Securities Portfolio.....	—	—

During the year ended October 31, 2019, the following Portfolios used the following capital loss carryforwards to offset realized capital gains for federal income tax purposes (amount in thousands):

U.S. Large Cap Equity Portfolio.....	\$7,156
--------------------------------------	---------

As of October 31, 2019, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
Enhanced U.S. Large Company Portfolio.....	\$ 386,406	\$ 12,622	\$ (12,797)	\$ (175)
U.S. Large Cap Equity Portfolio.....	1,161,537	512,868	(43,402)	469,466
U.S. Large Cap Value Portfolio.....	19,024,344	6,645,048	(1,382)	6,643,666
U.S. Targeted Value Portfolio.....	10,491,442	2,384,515	(1,277,248)	1,107,267
U.S. Small Cap Value Portfolio.....	12,714,139	3,622,046	(1,400,215)	2,221,831
U.S. Core Equity 1 Portfolio.....	18,438,415	10,724,404	(1,340,650)	9,383,754
U.S. Core Equity 2 Portfolio.....	19,535,339	11,243,463	(1,599,785)	9,643,678
U.S. Vector Equity Portfolio.....	3,300,683	1,917,070	(344,996)	1,572,074
U.S. Small Cap Portfolio.....	16,006,465	5,257,040	(1,940,782)	3,316,258
U.S. Micro Cap Portfolio.....	4,997,481	2,386,940	(421,863)	1,965,077
U.S. High Relative Profitability Portfolio.....	1,535,146	222,213	(39,382)	182,831
DFA Real Estate Securities Portfolio.....	7,175,203	4,052,824	(230,715)	3,822,109

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

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

## G. Capital Share Transactions:

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

	Year Ended October 31, 2019		Year Ended October 31, 2018	
	Amount	Shares	Amount	Shares
<b>U.S. Targeted Value Portfolio</b>				
Class R1 Shares				
Shares Issued.....	\$ 18,052	831	\$ 21,616	851
Shares Issued in Lieu of Cash Distributions.....	2,513	123	2,923	119
Shares Redeemed.....	(10,271)	(467)	(28,235)	(1,114)
Net Increase (Decrease) — Class R1 Shares.....	<u>\$ 10,294</u>	<u>487</u>	<u>\$ (3,696)</u>	<u>(144)</u>
Class R2 Shares				
Shares Issued.....	\$ 16,359	740	\$ 38,144	1,523
Shares Issued in Lieu of Cash Distributions.....	5,135	253	7,940	325
Shares Redeemed.....	(51,887)	(2,355)	(85,609)	(3,475)
Net Increase (Decrease) — Class R2 Shares.....	<u>\$ (30,393)</u>	<u>(1,362)</u>	<u>\$ (39,525)</u>	<u>(1,627)</u>
Institutional Class Shares				
Shares Issued.....	\$ 2,603,398	119,873	\$ 2,152,781	85,162
Shares Issued in Lieu of Cash Distributions.....	522,401	25,501	541,597	21,998
Shares Redeemed.....	(2,333,821)	(107,140)	(2,187,982)	(86,229)
Net Increase (Decrease) — Institutional Class Shares.....	<u>\$ 791,978</u>	<u>38,234</u>	<u>\$ 506,396</u>	<u>20,931</u>

## H. Financial Instruments:

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

### Derivative Financial Instruments:

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

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

2. *Futures Contracts*: Each Portfolio listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Portfolios, however, do not intend to sell futures contracts to establish short positions in individual securities. The Enhanced U.S. Large Company Portfolio may also use futures contracts and options thereon to hedge against securities prices or as part of its overall investment strategy. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government securities to a broker in an amount equal to the minimum “initial margin” requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as “variation margin” and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

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

Securities have been segregated as collateral for open futures contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2019 was as follows (amounts in thousands):

	<u>Forward Currency Contracts*</u>	<u>Futures**</u>
Enhanced U.S. Large Company Portfolio.....	\$118,550	\$332,798
U.S. Targeted Value Portfolio.....	—	71,188
U.S. Small Cap Value Portfolio.....	—	124,828
U.S. Core Equity 1 Portfolio.....	—	186,435
U.S. Core Equity 2 Portfolio.....	—	215,483
U.S. Vector Equity Portfolio.....	—	30,265
U.S. Small Cap Portfolio.....	—	125,481
U.S. Micro Cap Portfolio.....	—	56,808
DFA Real Estate Securities Portfolio.....	—	69,473

\* Average amount of Currency Purchased/Sold in USD

\*\* Average Notional Value of contracts

The following is a summary of the Portfolios’ derivative instrument holdings categorized by primary risk exposure as of October 31, 2019 (amounts in thousands):

	<u>Asset Derivatives Value</u>		
	<u>Total Value at October 31, 2019</u>	<u>Forward Currency Contracts (1)</u>	<u>Equity Contracts *,(2)</u>
Enhanced U.S. Large Company Portfolio.....	\$13,139	\$52	\$13,087
U.S. Targeted Value Portfolio.....	3,300	—	3,300
U.S. Small Cap Value Portfolio.....	456	—	456
U.S. Core Equity 1 Portfolio.....	1,911	—	1,911

**Asset Derivatives Value**

	<b>Total Value at October 31, 2019</b>	<b>Forward Currency Contracts (1)</b>	<b>Equity Contracts *,(2)</b>
U.S. Core Equity 2 Portfolio.....	\$ 2,225	—	\$ 2,225
U.S. Vector Equity Portfolio.....	198	—	198
U.S. Small Cap Portfolio.....	5,365	—	5,365
U.S. Micro Cap Portfolio.....	1,055	—	1,055
DFA Real Estate Securities Portfolio.....	906	—	906

**Liability Derivatives Value**

	<b>Total Value at October 31, 2019</b>	<b>Forward Currency Contracts (3)</b>
Enhanced U.S. Large Company Portfolio.....	\$(2,591)	\$(2,591)

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

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

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

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

The following is a summary of the realized and change in unrealized gains and losses from the Portfolios' derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2019 (amounts in thousands):

**Realized Gain (Loss) on  
Derivatives**

	<b>Total</b>	<b>Forward Currency Contracts (1)</b>	<b>Equity Contracts (2)</b>
Enhanced U.S. Large Company Portfolio.....	\$ 7,697	\$4,580	\$ 3,117
U.S. Large Cap Equity Portfolio.....	1,076	—	1,076*
U.S. Targeted Value Portfolio.....	2,964	—	2,964
U.S. Small Cap Value Portfolio.....	2,914	—	2,914
U.S. Core Equity 1 Portfolio.....	18,158	—	18,158
U.S. Core Equity 2 Portfolio.....	12,596	—	12,596
U.S. Vector Equity Portfolio.....	5,143	—	5,143
U.S. Small Cap Portfolio.....	6,738	—	6,738
U.S. Micro Cap Portfolio.....	(1,815)	—	(1,815)
U.S. High Relative Profitability Portfolio.....	(52)	—	(52)*
DFA Real Estate Securities Portfolio.....	(1,177)	—	(1,177)

	<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>		
	<b>Total</b>	<b>Forward Currency Contracts (3)</b>	<b>Equity Contracts (4)</b>
Enhanced U.S. Large Company Portfolio.....	\$29,634	\$(2,987)	\$32,621
U.S. Targeted Value Portfolio.....	5,420	—	5,420
U.S. Small Cap Value Portfolio.....	2,943	—	2,943
U.S. Core Equity 1 Portfolio.....	7,258	—	7,258
U.S. Core Equity 2 Portfolio.....	11,243	—	11,243
U.S. Vector Equity Portfolio.....	(433)	—	(433)
U.S. Small Cap Portfolio.....	5,348	—	5,348
U.S. Micro Cap Portfolio.....	3,769	—	3,769
DFA Real Estate Securities Portfolio.....	1,373	—	1,373

(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, 2019, there were no futures contracts outstanding. During the year ended October 31, 2019, 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 the Fund mitigate its counterparty risk, the Fund entered into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or a similar agreement with certain of its derivative contract counterparties. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs over-the-counter (OTC) derivatives and forward currency contracts and typically contains, among other things, provisions in the event of a default and/or termination event and may also include collateral posting items. Under an ISDA Master Agreement, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or receivables with collateral held and/or posted, if any, and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out), including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency, or other events.

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



The following table presents the Portfolios' gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolios as of October 31, 2019 (amounts in thousands):

Description	Gross Amounts of Assets Recognized (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts of Liabilities Recognized (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities		
			Financial Instruments (b)	Cash Collateral Received	Net Amount (c)			Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
	Assets					Liabilities				
<b>Enhanced U.S. Large Company Portfolio</b>										
Bank of America Corp.....	—	—	—	—	—	\$1,370	\$1,370	—	—	\$1,370
Citibank, N.A.....	\$ 3	\$ 3	\$ (3)	—	—	883	883	\$ (3)	—	880
State Street Bank and Trust.....	25	25	(25)	—	—	145	145	(25)	—	120
Barclays Capital.....	—	—	—	—	—	100	100	—	—	100
HSBC Bank.....	18	18	—	—	\$18	—	—	—	—	—
JP Morgan.....	2	2	(2)	—	—	20	20	(2)	—	18
Natwest Markets PLC.....	4	4	—	—	4	—	—	—	—	—
Barclays Bank PLC.....	—	—	—	—	—	73	73	—	—	73
Total	\$52	\$52	\$ (30)	—	\$22	\$2,591	\$2,591	\$ (30)	—	\$2,561

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

#### I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 10, 2019, with its domestic custodian bank. A line of credit with similar terms was in effect through April 10, 2019. 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 8, 2020.

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 4, 2019. A line of credit with similar terms was in effect through January 4, 2019. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on January 3, 2020.

For the year ended October 31, 2019, borrowings by the following Portfolios under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2019</u>
U.S. Large Cap Equity Portfolio.....	2.94%	\$5,584	70	\$32	\$39,385	—
U.S. High Relative Profitability Portfolio.....	2.84%	7,497	10	7	12,562	—

\* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2019, 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, 2019.

#### J. Affiliated Trades:

Cross trades for the year ended October 31, 2019, 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, 2019, cross trades by the Portfolios under Rule 17a-7 were as follows (amounts in thousands):

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
U.S. Large Cap Equity Portfolio.....	\$ 41,951	\$ 57,977	\$ (5,012)
U.S. Targeted Value Portfolio.....	341,056	411,806	(126,118)
U.S. Small Cap Value Portfolio.....	406,034	667,677	(524,674)
U.S. Core Equity 1 Portfolio.....	240,864	212,911	30,378
U.S. Core Equity 2 Portfolio.....	219,125	190,304	19,534
U.S. Vector Equity Portfolio.....	59,483	78,693	(15,431)
U.S. Small Cap Portfolio.....	297,262	152,798	(48,452)
U.S. Micro Cap Portfolio.....	244,035	240,504	(187,877)
U.S. High Relative Profitability Portfolio.....	58,408	11,011	(2,008)
DFA Real Estate Securities Portfolio.....	3,840	7,355	(2,646)

## K. Securities Lending:

As of October 31, 2019, some of the Portfolios had securities on loan to brokers/dealers, for which each such Portfolio received cash collateral. In addition, the Portfolios received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	<u>Non-Cash Collateral Market Value</u>
U.S. Large Cap Equity Portfolio.....	\$ 14,194
U.S. Targeted Value Portfolio.....	638,557
U.S. Small Cap Value Portfolio.....	678,005
U.S. Core Equity 1 Portfolio.....	814,043
U.S. Core Equity 2 Portfolio.....	883,821
U.S. Vector Equity Portfolio.....	171,676
U.S. Small Cap Portfolio.....	1,212,468
U.S. Micro Cap Portfolio.....	318,112
U.S. High Relative Profitability Portfolio.....	9,699
DFA Real Estate Securities Portfolio.....	275,268

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

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2019:

	Remaining Contractual Maturity of the Agreements As of October 31, 2019				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
<b>Securities Lending Transactions</b>					
<b>Enhanced U.S. Large Company Portfolio</b>					
Bonds.....	\$ 1,288	—	—	—	\$ 1,288
<b>U.S. Large Cap Equity Portfolio</b>					
Common Stocks.....	19,730	—	—	—	19,730
<b>U.S. Targeted Value Portfolio</b>					
Common Stocks, Preferred Stocks.....	825,459	—	—	—	825,459
<b>U.S. Small Cap Value Portfolio</b>					
Common Stocks, Preferred Stocks.....	1,062,300	—	—	—	1,062,300
<b>U.S. Core Equity 1 Portfolio</b>					
Common Stocks, Preferred Stocks.....	1,249,627	—	—	—	1,249,627
<b>U.S. Core Equity 2 Portfolio</b>					
Common Stocks, Preferred Stocks.....	1,381,666	—	—	—	1,381,666
<b>U.S. Vector Equity Portfolio</b>					
Common Stocks, Preferred Stocks.....	287,341	—	—	—	287,341
<b>U.S. Small Cap Portfolio</b>					
Common Stocks, Preferred Stocks, Rights/Warrants.....	1,964,649	—	—	—	1,964,649
<b>U.S. Micro Cap Portfolio</b>					
Common Stocks, Preferred Stocks, Rights/Warrants.....	617,006	—	—	—	617,006
<b>U.S. High Relative Profitability Portfolio</b>					
Common Stocks.....	10,060	—	—	—	10,060
<b>DFA Real Estate Securities Portfolio</b>					
Common Stocks.....	317,240	—	—	—	317,240

#### L. Shareholder Servicing Fees:

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

#### M. Indemnities; Contractual Obligations:

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

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

#### N. In-Kind Redemptions:

During the year ended October 31, 2019, the following Portfolio realized net gains (losses) on in-kind redemptions as follows:

DFA Real Estate Securities Portfolio .....	\$50,622
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#### O. Recently Issued Accounting Standards:

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. Management has evaluated the requirements of this update and does not expect any material impact to the Fund's financial statements.

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

#### P. Other:

As of October 31, 2019, the following number of shareholders held the following approximate percentages of the Portfolios' outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
Enhanced U.S. Large Company Portfolio-Institutional Class.....	3	68%
U.S. Large Cap Equity Portfolio-Institutional Class.....	4	88%
U.S. Large Cap Value Portfolio-Institutional Class.....	3	70%
U.S. Targeted Value Portfolio-Class R1.....	5	91%
U.S. Targeted Value Portfolio-Class R2.....	7	85%
U.S. Targeted Value Portfolio-Institutional Class.....	3	58%
U.S. Small Cap Value Portfolio-Institutional Class.....	4	72%
U.S. Core Equity 1 Portfolio-Institutional Class.....	4	74%
U.S. Core Equity 2 Portfolio-Institutional Class.....	5	81%
U.S. Vector Equity Portfolio-Institutional Class.....	5	83%
U.S. Small Cap Portfolio-Institutional Class.....	3	55%
U.S. Micro Cap Portfolio-Institutional Class.....	4	76%
U.S. High Relative Profitability Portfolio-Institutional Class.....	3	90%
DFA Real Estate Securities Portfolio-Institutional Class.....	4	71%

The Portfolios are subject to claims and suits that arise from time to time in the ordinary course of business. Although management currently believes that resolving claims against us, individually or in aggregate, will not have a material adverse impact on our financial position, our results of operations, or our cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

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

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

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

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

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

#### **Q. Subsequent Event Evaluations:**

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

## **Report of Independent Registered Public Accounting Firm**

To the Board of Directors of DFA Investment Dimensions Group Inc. and Shareholders of Enhanced U.S. Large Company Portfolio, U.S. Large Cap Equity Portfolio, U.S. Large Cap Value Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, DFA Real Estate Securities Portfolio, U.S. High Relative Profitability Portfolio

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

We have audited the accompanying statements of assets and liabilities, including the schedules of investments/summary schedules of portfolio holdings, of Enhanced U.S. Large Company Portfolio, U.S. Large Cap Equity Portfolio, U.S. Large Cap Value Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, DFA Real Estate Securities Portfolio, U.S. High Relative Profitability Portfolio (twelve of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter referred to as the “Portfolios”) as of October 31, 2019, the related statements of operations for the year ended October 31, 2019, the statements of changes in net assets for each of the two years in the period ended October 31, 2019, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of October 31, 2019, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended October 31, 2019, and each of the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

### ***Basis for Opinions***

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2019 by correspondence with the custodians, brokers and the transfer agents of the investee funds; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania  
December 20, 2019

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

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

As noted in the table provided below, the following Portfolios paid distributions to shareholders of record, a portion of which is estimated to be in excess of a Portfolio's current and accumulated undistributed net income. Please note that this information is being provided to satisfy certain notice requirements under the Investment Company Act of 1940 and is not being provided for tax reporting purposes. Tax reporting information for the shareholders of a Portfolio will not be available until the end of the Portfolio's fiscal year. As a result, shareholders should not use the information provided in this notice for tax reporting purposes.

<u>Portfolio Name</u>	<u>Estimated % Breakdown of Distribution Sources</u>		
	<u>Net income for the current or preceding fiscal year, and accumulated undistributed net income</u>	<u>Accumulated undistributed net profits from the sale of securities or other properties</u>	<u>Paid-in surplus or other capital source</u>
DFA Real Estate Securities Portfolio September 27, 2019.....	0%	0%	100%

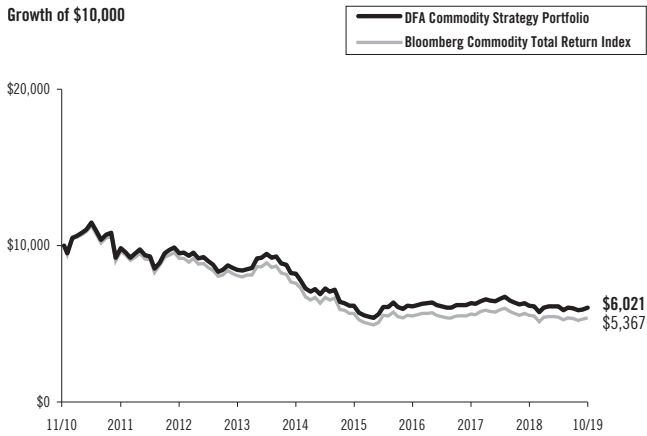
The ultimate composition of these distributions may vary from the estimates provided above due to a variety of factors including future income and expenses, and realized gains and losses from the purchase and sale of securities.



**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Commodity Strategy Portfolio vs.  
Bloomberg Commodity Total Return Index**  
November 9, 2010-October 31, 2019



Average Annual Total Return	One Year	Five Years	Since Inception
	-1.99%	-5.94%	-5.50%

Past performance is not predictive of future performance.

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

Data provided by Bloomberg Finance L.P.

## MANAGEMENT'S DISCUSSION AND ANALYSIS

### Commodity Market Review

12 Months Ended October 31, 2019

For the 12 months ended October 31, 2019, the Bloomberg Commodity Index Total Return returned -2.58%. Precious metals and industrial metals returned 24.13% and 5.49%, respectively. Sectors with negative returns included energy, agriculture, and livestock, which returned -15.70%, -5.29%, and -4.15%, respectively.

### DFA Commodity Strategy Portfolio

The DFA Commodity Strategy Portfolio seeks total return consisting of capital appreciation and current income. The Portfolio generally invests in commodity-linked derivative instruments and fixed income investments. The Portfolio, through its wholly owned subsidiary, Dimensional Cayman Commodity Fund I LTD, gains exposure to commodities markets by investing in derivative instruments such as commodity swap contracts, commodity futures, and other commodity-linked instruments. In pursuing the fixed income portion of the Portfolio's investment strategy, Dimensional identifies a broadly diversified universe of eligible U.S. and foreign fixed income securities with defined maturity ranges and credit quality characteristics and then seeks to purchase a broad and diverse portfolio of securities meeting credit quality standards. The investment strategy uses a variable maturity approach and shifts maturities based on changes in the yield curve. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies.

The Portfolio, through the Dimensional Cayman Commodity Fund I LTD, gained exposure to commodities primarily through the use of commodity swap contracts. To a lesser extent, the Portfolio gained exposure to commodities through the use of commodity futures contracts. The Portfolio's commodity swaps provided exposure to the 23 commodities included in the benchmark. For the period, the average duration of the Portfolio's fixed income securities decreased to 0.46 years.

For the 12 months ended October 31, 2019, total returns were -1.99% for the Portfolio and -2.58% for the Bloomberg Commodity Index Total Return. The collateral component of the Portfolio had a longer duration than the three-month U.S. Treasury bill rate payable in the commodity swap contract. As such, the Portfolio's longer duration contributed positively to performance relative to the benchmark, as term premiums were generally positive. Varying the expirations of the individual commodity contracts contributed positively to the Portfolio's performance relative to the benchmark, while varying the commodity weights and pre-rolling the commodity contracts detracted from relative performance.

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

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

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

**Actual Fund Return**

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

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

**Hypothetical Example for Comparison Purposes**

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

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

**Six Months Ended October 31, 2019**

**EXPENSE TABLE**

	<u>Beginning Account Value 05/01/19</u>	<u>Ending Account Value 10/31/19</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>DFA Commodity Strategy Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$988.40	0.33%	\$1.65

**CONSOLIDATED DISCLOSURE OF FUND EXPENSES****CONTINUED**

	<u>Beginning Account Value 05/01/19</u>	<u>Ending Account Value 10/31/19</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.54	0.33%	\$1.68

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

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-PORT with the SEC on September 30, 2019. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

**PORTFOLIO HOLDINGS**

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

<b>DFA Commodity Strategy Portfolio</b>	
Corporate.....	26.4%
Government.....	42.9%
Foreign Corporate.....	15.2%
Foreign Government.....	13.6%
Supranational.....	1.9%
	100.0%

**DFA COMMODITY STRATEGY PORTFOLIO**  
**CONSOLIDATED SCHEDULE OF INVESTMENTS**

**October 31, 2019**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
BONDS — (54.9%)			CANADA — (Continued)		
AUSTRALIA — (2.2%)			Toronto-Dominion Bank (The)		
Australia & New Zealand			2.563%, 06/24/20..... CAD	39,000	\$ 29,742,571
Banking Group, Ltd.			TOTAL CANADA.....		<u>227,812,104</u>
(r) 3.018%, 11/23/21.....	2,000	\$ 2,023,121	DENMARK — (0.4%)		
Commonwealth Bank of			Danske Bank A.S.		
Australia			Ω 2.800%, 03/10/21.....	5,400	<u>5,443,002</u>
Ω 2.250%, 03/10/20.....	2,297	2,299,676	FRANCE — (0.9%)		
2.300%, 03/12/20.....	3,000	3,004,226	BNP Paribas SA		
# 5.000%, 03/19/20.....	5,000	5,057,051	2.375%, 05/21/20.....	2,720	2,727,158
2.400%, 11/02/20.....	1,746	1,755,244	BPCE SA		
Macquarie Group, Ltd.			2.650%, 02/03/21.....	330	332,339
Ω 6.250%, 01/14/21.....	4,842	5,068,965	Credit Agricole SA		
National Australia Bank, Ltd.			2.750%, 06/10/20.....	1,000	1,004,017
Ω 2.400%, 12/09/19.....	9,500	9,505,225	Orange SA		
2.125%, 05/22/20.....	745	745,990	1.625%, 11/03/19.....	2,000	2,000,000
2.625%, 07/23/20.....	4,052	4,075,089	Sanofi		
Westpac Banking Corp.			0.875%, 09/22/21..... EUR	5,000	5,683,790
2.100%, 05/13/21.....	1,000	<u>1,003,615</u>	Societe Generale SA		
TOTAL AUSTRALIA.....		<u>34,538,202</u>	2.625%, 09/16/20.....	2,000	<u>2,010,741</u>
BELGIUM — (1.5%)			TOTAL FRANCE.....		<u>13,758,045</u>
Dexia Credit Local SA			GERMANY — (1.0%)		
1.875%, 01/29/20.....	5,000	4,999,589	BMW US Capital LLC		
0.200%, 03/16/21..... EUR	16,250	<u>18,264,368</u>	Ω 2.000%, 04/11/21.....	3,000	3,005,735
TOTAL BELGIUM.....		<u>23,263,957</u>	Daimler Finance North		
CANADA — (14.7%)			America LLC		
Alimentation Couche-Tard,			#Ω 2.250%, 03/02/20.....	2,925	2,927,711
Inc.			Ω 2.700%, 08/03/20.....	3,060	3,075,334
3.319%, 11/01/19..... CAD	4,800	3,644,480	Deutsche Bank AG		
Bank of Montreal			# 2.950%, 08/20/20.....	3,618	3,625,215
(r) 2.922%, 08/27/21.....	12,203	12,336,013	EMD Finance LLC		
Canada Housing Trust No 1			Ω 2.400%, 03/19/20.....	1,150	1,150,749
Ω 1.450%, 06/15/20..... CAD	46,000	34,873,525	Volkswagen Group of America		
CPPIB Capital, Inc.			Finance LLC		
1.400%, 06/04/20..... CAD	6,000	4,547,491	Ω 2.400%, 05/22/20.....	2,000	<u>2,003,240</u>
Province of Alberta Canada			TOTAL GERMANY.....		<u>15,787,984</u>
1.900%, 12/06/19.....	5,000	4,998,900	JAPAN — (1.5%)		
1.250%, 06/01/20..... CAD	39,000	29,533,224	American Honda Finance		
Province of British Columbia			Corp.		
Canada			(r) 2.391%, 02/12/21.....	6,000	5,998,582
3.700%, 12/18/20..... CAD	25,000	19,401,906	Mitsubishi UFJ Financial		
Province of Ontario Canada			Group, Inc.		
4.200%, 06/02/20..... CAD	39,000	30,034,234	2.950%, 03/01/21.....	882	892,350
4.000%, 06/02/21..... CAD	5,759	4,530,069	Mizuho Financial Group, Inc.		
Province of Quebec Canada			2.632%, 04/12/21.....	2,000	2,014,621
4.500%, 12/01/20..... CAD	45,000	35,175,575			
Royal Bank of Canada					
1.920%, 07/17/20..... CAD	5,000	3,797,396			
2.030%, 03/15/21..... CAD	20,000	15,196,720			

**DFA COMMODITY STRATEGY PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
JAPAN — (Continued)			SWITZERLAND — (Continued)		
Sumitomo Mitsui Banking Corp.			Nestle Finance International, Ltd.		
# 2.650%, 07/23/20.....	2,250	\$ 2,260,768	2.125%, 09/10/21..... EUR	2,875	\$ 3,343,968
Toyota Motor Credit Corp.			UBS AG Stamford CT		
(r) 2.281%, 04/13/21.....	12,000	<u>12,018,372</u>	2.350%, 03/26/20.....	6,000	<u>6,010,793</u>
TOTAL JAPAN.....		<u>23,184,693</u>	TOTAL SWITZERLAND.....		<u>10,883,993</u>
NETHERLANDS — (0.2%)			UNITED KINGDOM — (2.2%)		
BNG Bank NV			Barclays P.L.C.		
2.500%, 02/28/20.....	1,800	1,802,927	# 2.875%, 06/08/20.....	5,000	5,014,300
Shell International Finance BV			3.250%, 01/12/21.....	1,085	1,096,774
1.875%, 05/10/21.....	1,263	<u>1,264,236</u>	HSBC USA, Inc.		
TOTAL NETHERLANDS.....		<u>3,067,163</u>	2.750%, 08/07/20.....	6,725	6,776,088
SPAIN — (1.4%)			Lloyds Banking Group P.L.C.		
Santander Holdings USA, Inc.			3.100%, 07/06/21.....	1,000	1,016,596
# 2.650%, 04/17/20.....	4,992	5,005,366	United Kingdom Treasury Bill		
Santander UK Group Holdings P.L.C.			0.000%, 11/25/19..... GBP	15,000	<u>19,421,669</u>
2.875%, 10/16/20.....	4,000	4,017,024	TOTAL UNITED KINGDOM....		<u>33,325,427</u>
# 3.125%, 01/08/21.....	1,808	1,825,074	UNITED STATES — (23.6%)		
Telefonica Emisiones SA			AbbVie, Inc.		
5.462%, 02/16/21.....	8,000	8,346,365	2.500%, 05/14/20.....	11,317	11,349,894
Telefonica Emisiones SAU			Allergan Funding SCS		
5.134%, 04/27/20.....	2,200	<u>2,232,270</u>	3.000%, 03/12/20.....	5,000	5,012,327
TOTAL SPAIN.....		<u>21,426,099</u>	Allergan, Inc.		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.8%)			3.375%, 09/15/20.....	1,570	1,588,569
Asian Development Bank			American Express Credit Corp.		
1.375%, 06/11/20..... CAD	8,307	6,293,541	2.375%, 05/26/20.....	1,210	1,212,915
Council Of Europe Development Bank			2.600%, 09/14/20.....	1,600	1,608,945
1.750%, 11/14/19.....	7,000	6,999,720	American International Group, Inc.		
European Investment Bank			3.375%, 08/15/20.....	3,470	3,508,803
1.125%, 02/18/20..... CAD	20,020	<u>15,170,573</u>	6.400%, 12/15/20.....	7,000	7,340,358
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>28,463,834</u>	Amgen, Inc.		
SWEDEN — (2.8%)			2.200%, 05/11/20.....	9,990	10,008,560
Kommuninvest I Sverige AB			Anthem, Inc.		
1.000%, 09/15/21..... SEK	350,000	36,880,667	4.350%, 08/15/20.....	1,128	1,148,545
Svenska Handelsbanken AB			# 2.500%, 11/21/20.....	11,352	11,427,718
Ω 5.125%, 03/30/20.....	6,708	<u>6,796,644</u>	Aon Corp.		
TOTAL SWEDEN.....		<u>43,677,311</u>	5.000%, 09/30/20.....	1,000	1,027,032
SWITZERLAND — (0.7%)			Aon P.L.C.		
Credit Suisse AG			2.800%, 03/15/21.....	3,380	3,407,052
3.000%, 10/29/21.....	1,500	1,529,232	Apple, Inc.		
			1.900%, 02/07/20.....	21,000	21,003,013
			Autodesk, Inc.		
			3.125%, 06/15/20.....	1,355	1,362,136
			AutoZone, Inc.		
			2.500%, 04/15/21.....	2,045	2,058,007
			Bank of America Corp.		
			2.625%, 10/19/20.....	1,010	1,016,751
			Best Buy Co., Inc.		
			# 5.500%, 03/15/21.....	6,000	6,218,198

**DFA COMMODITY STRATEGY PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
CA, Inc.			Harley-Davidson Financial Services, Inc.		
5.375%, 12/01/19.....	5,245	\$ 5,257,334	Ω 2.150%, 02/26/20.....	585	\$ 584,595
Campbell Soup Co.			2.400%, 06/15/20.....	2,600	2,599,810
# 4.250%, 04/15/21.....	8,000	8,234,468	Ω 2.850%, 01/15/21.....	6,000	6,024,210
Cardinal Health, Inc.			Hewlett Packard Enterprise Co.		
# 4.625%, 12/15/20.....	5,150	5,290,733	3.600%, 10/15/20.....	12,000	12,160,963
Caterpillar Financial Services Corp.			Huntington National Bank		
(r) 2.338%, 05/15/20.....	5,000	5,003,685	2.875%, 08/20/20.....	2,000	2,012,984
(r) 2.349%, 03/15/21.....	3,000	3,002,532	Integrays Holding, Inc.		
(r) 2.382%, 09/07/21.....	1,800	1,800,522	4.170%, 11/01/20.....	4,060	4,145,955
Celgene Corp.			Intercontinental Exchange, Inc.		
2.875%, 02/19/21.....	10,000	10,107,155	2.750%, 12/01/20.....	2,229	2,247,813
Chevron Corp.			JPMorgan Chase & Co.		
2.193%, 11/15/19.....	15,000	15,001,800	4.350%, 08/15/21.....	750	782,134
Citigroup, Inc.			Keurig Dr Pepper, Inc.		
2.650%, 10/26/20.....	2,575	2,592,907	3.200%, 11/15/21.....	630	639,411
2.700%, 03/30/21.....	2,234	2,255,674	KeyCorp		
Citizens Bank NA			2.900%, 09/15/20.....	3,128	3,153,806
# 2.550%, 05/13/21.....	8,000	8,063,040	Kraft Heinz Foods Co.		
Comcast Corp.			# 2.800%, 07/02/20.....	1,909	1,913,985
(r) 2.539%, 10/01/21.....	1,800	1,809,594	Kroger Co. (The)		
Dominion Energy Gas Holdings LLC			2.950%, 11/01/21.....	2,334	2,373,416
2.800%, 11/15/20.....	2,000	2,015,528	L3Harris Technologies, Inc.		
Eastman Chemical Co.			2.700%, 04/27/20.....	1,205	1,206,996
2.700%, 01/15/20.....	1,207	1,207,908	Lam Research Corp.		
Enterprise Products Operating LLC			2.750%, 03/15/20.....	1,098	1,100,162
5.200%, 09/01/20.....	3,839	3,938,970	LG&E & KU Energy LLC		
Eversource Energy			3.750%, 11/15/20.....	1,244	1,259,231
2.500%, 03/15/21.....	4,556	4,583,598	Liberty Mutual Group, Inc.		
Exelon Corp.			5.000%, 06/01/21.....	980	1,016,376
2.850%, 06/15/20.....	1,205	1,210,420	LyondellBasell Industries NV		
Exelon Generation Co. LLC			6.000%, 11/15/21.....	5,000	5,337,876
4.000%, 10/01/20.....	4,282	4,338,432	Marriott International, Inc.		
Fidelity National Information Services, Inc.			# 2.875%, 03/01/21.....	1,000	1,011,137
3.625%, 10/15/20.....	1,214	1,230,954	Marsh & McLennan Cos. Inc.		
2.250%, 08/15/21.....	4,325	4,339,893	4.800%, 07/15/21.....	1,526	1,584,264
Fifth Third Bancorp			Merck & Co., Inc.		
2.875%, 07/27/20.....	1,250	1,257,587	# 1.850%, 02/10/20.....	13,744	13,744,409
General Electric Co.			Microsoft Corp.		
4.375%, 09/16/20.....	7,000	7,135,610	1.850%, 02/12/20.....	7,000	7,001,085
General Motors Financial Co., Inc.			Molson Coors Brewing Co.		
# 3.150%, 01/15/20.....	7,000	7,009,464	2.250%, 03/15/20.....	12,857	12,861,174
4.200%, 03/01/21.....	500	511,448	Mylan N.V.		
Goldman Sachs Group, Inc. (The)			3.150%, 06/15/21.....	1,214	1,229,584
2.300%, 12/13/19.....	600	600,040	National Rural Utilities Cooperative Finance Corp.		
# 2.600%, 04/23/20.....	2,075	2,080,816	(r) 2.479%, 06/30/21.....	1,800	1,805,877
6.000%, 06/15/20.....	6,320	6,475,900	NBCUniversal Enterprise, Inc.		
			(r)Ω 2.499%, 04/01/21.....	1,500	1,505,040
			NetApp, Inc.		
			3.375%, 06/15/21.....	4,880	4,971,389



**DFA COMMODITY STRATEGY PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			U.S. TREASURY OBLIGATIONS — (41.1%)		
Occidental Petroleum Corp.			U.S. Treasury Bills		
4.100%, 02/01/21.....	650	\$ 662,502	1.282%, 11/12/19.....	100,000	\$ 99,953,703
Omnicom Group, Inc. /			0.000%, 11/26/19.....	53,000	52,942,982
Omnicom Capital, Inc.			1.419%, 12/10/19.....	25,000	24,959,596
4.450%, 08/15/20.....	1,314	1,338,514	U.S. Treasury Notes		
Philip Morris International, Inc.			1.875%, 12/31/19.....	20,000	20,001,742
2.000%, 02/21/20.....	1,116	1,116,230	~« 1.625%, 07/31/20.....	22,000	22,004,297
# 2.900%, 11/15/21.....	5,159	5,243,577	(r) 1.682%, 10/31/20.....	11,000	10,987,308
PNC Bank NA			(r)~ 1.752%, 01/31/21.....	190,900	190,684,718
2.300%, 06/01/20.....	2,000	2,004,071	(r)~ 1.776%, 04/30/21.....	217,000	216,721,303
2.600%, 07/21/20.....	4,116	4,134,177			
Progressive Corp. (The)			TOTAL U.S. TREASURY		
3.750%, 08/23/21.....	714	738,426	OBLIGATIONS.....		<u>638,255,649</u>
Regions Financial Corp.			TOTAL INVESTMENT		
3.200%, 02/08/21.....	4,400	4,459,957	SECURITIES		
Roper Technologies, Inc.			(Cost \$1,490,065,061).....		<u>1,489,378,159</u>
3.000%, 12/15/20.....	5,070	5,123,310	COMMERCIAL PAPER — (3.7%)		
Sempra Energy			Ω Cigna Corp. 1.884%,		
2.850%, 11/15/20.....	6,000	6,040,187	01/23/20.....	3,000	2,985,202
Southern Power Co.			Ω NRW Bank 1.898%,		
2.375%, 06/01/20.....	1,645	1,648,198	02/27/20.....	25,000	24,851,333
Southwest Airlines Co.			Ω Pfizer, Inc. 1.888%,		
2.750%, 11/06/19.....	5,480	5,480,143	03/02/20.....	30,000	<u>29,818,165</u>
UnitedHealth Group, Inc.			TOTAL COMMERCIAL		
# 2.125%, 03/15/21.....	2,905	2,916,702	PAPER.....		<u>57,654,700</u>
Verizon Communications, Inc.					
4.600%, 04/01/21.....	2,500	2,594,042			
Walgreens Boots Alliance, Inc.					
2.700%, 11/18/19.....	470	470,100			
Walmart, Inc.					
# 2.850%, 06/23/20.....	12,858	12,949,816			
Wells Fargo & Co.					
2.550%, 12/07/20.....	1,450	1,460,602			
# 4.600%, 04/01/21.....	3,400	3,521,722			
Xcel Energy, Inc.					
# 2.400%, 03/15/21.....	2,622	2,636,852			
Zimmer Biomet Holdings, Inc.					
2.700%, 04/01/20.....	1,021	<u>1,023,051</u>			
TOTAL UNITED STATES.....		<u>366,490,696</u>			
TOTAL BONDS.....		<u>851,122,510</u>			

As of October 31, 2019, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
GBP	14,980,590	USD	19,297,397	State Street Bank and Trust	11/01/19	\$107,714
SEK	358,449,517	USD	36,859,434	State Street Bank and Trust	11/01/19	263,666

## DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	15,286,731	CAD	19,983,535	Citibank, N.A.	01/06/20	\$ 108,220
<b>Total Appreciation</b>						<b>\$ 479,600</b>
CAD	1,223,799	USD	938,017	National Australia Bank Ltd.	01/06/20	\$ (8,480)
USD	18,584,208	GBP	14,980,590	Citibank, N.A.	11/01/19	(820,902)
USD	36,945,404	SEK	358,449,517	National Australia Bank Ltd.	11/01/19	(177,697)
USD	19,344,396	GBP	14,991,675	State Street Bank and Trust	12/27/19	(110,865)
USD	36,879,483	SEK	357,552,664	State Street Bank and Trust	12/27/19	(268,885)
USD	111,206,959	CAD	148,139,758	Citibank, N.A.	01/03/20	(1,311,923)
USD	105,466,955	CAD	139,306,935	Citibank, N.A.	01/06/20	(343,749)
USD	27,455,061	EUR	24,546,923	JP Morgan	01/16/20	(64,298)
<b>Total (Depreciation)</b>						<b>\$(3,106,799)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$(2,627,199)</b>

As of October 31, 2019, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
CBOT Corn Futures.....	75	12/13/19	\$ 1,405,506	\$ 1,462,500	\$ 56,994
CBOT Soybean Futures.....	32	01/14/20	1,510,068	1,491,600	(18,468)
CBOT Soybean Meal Futures.....	26	01/14/20	813,169	797,940	(15,229)
CBOT Soybean Oil Futures.....	44	01/14/20	792,006	817,608	25,602
CBOT Wheat Futures.....	30	12/13/19	720,977	763,124	42,147
CME Lean Hogs Futures.....	18	12/13/19	469,283	475,200	5,917
CME Live Cattle Futures.....	20	12/31/19	848,091	937,800	89,709
COMEX Copper Futures.....	27	12/27/19	1,732,722	1,780,650	47,928
COMEX Gold 100 Troy Oz. Futures.....	23	12/27/19	3,531,411	3,484,040	(47,371)
COMEX Silver Futures.....	12	12/27/19	1,095,037	1,084,020	(11,017)
ICE Brent Crude Oil Futures.....	31	11/29/19	1,821,145	1,848,220	27,075
ICE Gasoil Futures.....	12	01/10/20	685,829	674,100	(11,729)
KCBT Hard Red Winter Wheat Futures.....	13	12/13/19	265,433	272,838	7,405
LME Nickel Futures.....	26	11/18/19	2,408,212	2,603,796	195,584
LME Nickel Futures.....	13	01/13/20	1,376,696	1,300,338	(76,358)
LME Primary Aluminium Futures.....	30	01/13/20	1,294,504	1,314,000	19,496
LME Primary Aluminium Futures.....	61	11/20/19	2,683,975	2,686,288	2,313
LME Zinc Futures.....	33	11/20/19	1,893,873	2,083,125	189,252
LME Zinc Futures.....	16	01/13/20	973,544	997,400	23,856
NYBOT CSC 'C' Coffee Futures.....	16	12/18/19	580,424	611,700	31,276
NYBOT CSC No. 11 World Sugar Futures.....	54	02/28/20	753,025	754,790	1,765
NYBOT CTN No. 2 Cotton Futures.....	9	12/06/19	269,101	289,980	20,879
NYMEX Henry Hub Natural Gas Futures.....	71	12/27/19	1,857,912	1,939,720	81,808
NYMEX Light Sweet Crude Oil Futures.....	38	12/19/19	1,987,501	2,061,500	73,999
NYMEX NY Harbor ULSD Futures.....	7	12/31/19	548,395	549,280	885
NYMEX Reformulated Gasoline Blend Futures.....	10	12/31/19	632,232	660,156	27,924
<b>Total.....</b>			<b>\$32,950,071</b>	<b>\$33,741,713</b>	<b>\$ 791,642</b>
<b>Short Position contracts:</b>					
LME Nickel Futures.....	(26)	11/18/19	(2,634,962)	(2,603,796)	31,166
LME Nickel Futures.....	(3)	01/13/20	(302,657)	(300,078)	2,579
LME Primary Aluminium Futures.....	(7)	01/13/20	(305,695)	(306,600)	(905)
LME Primary Aluminium Futures.....	(61)	11/20/19	(2,674,844)	(2,686,287)	(11,443)

**DFA COMMODITY STRATEGY PORTFOLIO**

CONTINUED

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
LME Zinc Futures.....	(4)	01/13/20	\$ (251,583)	\$ (249,350)	\$ 2,233
LME Zinc Futures.....	(33)	11/20/19	(1,951,064)	(2,083,125)	(132,061)
<b>Total.....</b>			<b>\$ (8,120,805)</b>	<b>\$ (8,229,236)</b>	<b>\$(108,431)</b>
<b>Total Futures Contracts.....</b>			<b>\$24,829,266</b>	<b>\$25,512,477</b>	<b>\$ 683,211</b>

As of October 31, 2019, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPDDM Total Return Index (1)	Bank of America Corp.	USD 224,291,274	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	12/20/19	—	—	\$(1,267,452)	\$(1,267,452)
BofA Merrill Lynch Total Return Index (2)	Bank of America Corp.	USD 161,121,229	3 Month USD UST 13-Week Bill High Discount Rate plus 0.19%	12/20/19	—	—	(980,772)	(980,772)
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank, N.A.	USD 218,795,200	3 Month USD UST 13-Week Bill High Discount Rate plus 0.19%	12/20/19	—	—	(1,330,186)	(1,330,186)
Citi Custom CIVICS H Total Return Index (4)	Citibank, N.A.	USD 169,006,271	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	12/20/19	—	—	(955,095)	(955,095)
Credit Suisse Custom 141 Total Return Index (5)	Credit Suisse	USD 260,365,291	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	11/25/19	—	—	(1,543,292)	(1,543,292)
Credit Suisse Custom 57 Total Return Index (6)	Credit Suisse	USD 118,650,262	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	11/25/19	—	—	(653,298)	(653,298)
UBS UBSIB190 Custom Strategy (7)	UBS AG	USD 404,785,204	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	01/31/20	—	—	(2,072,884)	(2,072,884)
<b>Total</b>					<b>—</b>	<b>—</b>	<b>\$(8,802,979)</b>	<b>\$(8,802,979)</b>

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

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

**DFA COMMODITY STRATEGY PORTFOLIO****CONTINUED**

(1) The following table represents the individual positions within the Total Return Swap as of October 31, 2019:

**Referenced Commodity — Long Position**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Light Sweet Crude Oil Futures	8.08%	18,092,374
ICE Brent Crude Oil Futures	7.08%	15,885,218
NYMEX Reformulated Gasoline Blend Futures	2.52%	5,661,688
ICE Gasoil Futures	2.57%	5,767,960
NYMEX NY Harbor ULSD Futures	2.16%	4,842,871
NYMEX Henry Hub Natural Gas Futures	7.51%	16,852,590
CBOT Soybean Futures	5.76%	12,920,704
CBOT Soybean Oil Futures	3.20%	7,168,392
CBOT Soybean Meal Futures	3.11%	6,972,649
CBOT Corn Futures	5.83%	13,068,169
CBOT Wheat Futures	2.97%	6,650,994
KCBT Hard Red Winter Wheat Futures	1.05%	2,363,825
CME Live Cattle Futures	3.85%	8,637,380
CME Lean Hogs Futures	2.08%	4,657,142
COMEX Gold 100 Troy Oz. Futures	13.69%	30,708,449
COMEX Silver Futures	4.26%	9,558,648
COMEX Copper Futures	6.96%	15,619,100
LME Primary Aluminum Futures	3.89%	8,713,996
LME Nickel Futures	3.84%	8,621,856
LME Zinc Futures	3.02%	6,784,156
NYBOT CSC No. 11 World Sugar Futures	2.94%	6,603,183
NYBOT CSC 'C' Coffee Futures	2.41%	5,407,070
NYBOT CTN No. 2 Cotton Futures	1.22%	2,732,860
<b>Total Notional Amount</b>		<b>224,291,274</b>

(2) The following table represents the individual positions within the Total Return Swap as of October 31, 2019:

**Referenced Commodity — Long Position**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Light Sweet Crude Oil Futures	8.24%	13,260,487
ICE Brent Crude Oil Futures	8.79%	14,161,773
NYMEX Reformulated Gasoline Blend Futures	3.06%	4,934,254
ICE Gasoil Futures	3.14%	5,054,222
NYMEX NY Harbor ULSD Futures	2.64%	4,251,572
NYMEX Henry Hub Natural Gas Futures	9.09%	14,645,252
CBOT Soybean Futures	4.71%	7,592,764
CBOT Soybean Oil Futures	2.60%	4,192,226
CBOT Soybean Meal Futures	2.53%	4,080,130
CBOT Corn Futures	4.59%	7,399,808
CBOT Wheat Futures	2.39%	3,846,193
KCBT Hard Red Winter Wheat Futures	0.83%	1,336,428
CME Live Cattle Futures	4.49%	7,236,902
CME Lean Hogs Futures	1.51%	2,432,736
COMEX Gold 100 Troy Oz. Futures	13.85%	22,317,548
COMEX Silver Futures	4.30%	6,923,010
COMEX Copper Futures	7.06%	11,371,207
LME Primary Aluminum Futures	3.95%	6,363,091
LME Nickel Futures	3.90%	6,281,705
LME Zinc Futures	3.07%	4,953,893
NYBOT CSC No. 11 World Sugar Futures	2.40%	3,863,177

**DFA COMMODITY STRATEGY PORTFOLIO****CONTINUED**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYBOT CSC 'C' Coffee Futures	1.88%	3,036,022
NYBOT CTN No. 2 Cotton Futures	0.98%	1,586,829
<b>Total Notional Amount</b>		<b>161,121,229</b>

(3) The following table represents the individual positions within the Total Return Swap as of October 31, 2019:

**Referenced Commodity — Long Position**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Light Sweet Crude Oil Futures	8.24%	18,007,129
ICE Brent Crude Oil Futures	8.79%	19,231,034
NYMEX Reformulated Gasoline Blend Futures	3.06%	6,700,489
ICE Gasoil Futures	3.14%	6,863,401
NYMEX NY Harbor ULSD Futures	2.64%	5,773,438
NYMEX Henry Hub Natural Gas Futures	9.09%	19,887,577
CBOT Soybean Futures	4.71%	10,310,623
CBOT Soybean Oil Futures	2.60%	5,692,850
CBOT Soybean Meal Futures	2.53%	5,540,629
CBOT Corn Futures	4.59%	10,048,598
CBOT Wheat Futures	2.39%	5,222,953
KCBT Hard Red Winter Wheat Futures	0.83%	1,814,808
CME Live Cattle Futures	4.49%	9,827,379
CME Lean Hogs Futures	1.51%	3,303,544
COMEX Gold 100 Troy Oz. Futures	13.85%	30,306,201
COMEX Silver Futures	4.30%	9,401,128
COMEX Copper Futures	7.06%	15,441,575
LME Primary Aluminum Futures	3.95%	8,640,784
LME Nickel Futures	3.90%	8,530,266
LME Zinc Futures	3.07%	6,727,158
NYBOT CSC No. 11 World Sugar Futures	2.40%	5,246,017
NYBOT CSC 'C' Coffee Futures	1.88%	4,122,778
NYBOT CTN No. 2 Cotton Futures	0.98%	2,154,841
<b>Total Notional Amount</b>		<b>218,795,200</b>

(4) The following table represents the individual positions within the Total Return Swap as of October 31, 2019:

**Referenced Commodity — Long Position**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Light Sweet Crude Oil Futures	8.08%	13,632,829
ICE Brent Crude Oil Futures	7.08%	11,969,711
NYMEX Reformulated Gasoline Blend Futures	2.52%	4,266,153
ICE Gasoil Futures	2.57%	4,346,230
NYMEX NY Harbor ULSD Futures	2.16%	3,649,164
NYMEX Henry Hub Natural Gas Futures	7.51%	12,698,637
CBOT Soybean Futures	5.76%	9,735,912
CBOT Soybean Oil Futures	3.20%	5,401,473
CBOT Soybean Meal Futures	3.11%	5,253,978
CBOT Corn Futures	5.83%	9,847,028
CBOT Wheat Futures	2.97%	5,011,607
KCBT Hard Red Winter Wheat Futures	1.05%	1,781,171
CME Live Cattle Futures	3.85%	6,508,373

**DFA COMMODITY STRATEGY PORTFOLIO****CONTINUED**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CME Lean Hogs Futures	2.08%	3,509,214
COMEX Gold 100 Troy Oz. Futures	13.69%	23,139,199
COMEX Silver Futures	4.26%	7,202,560
COMEX Copper Futures	6.96%	11,769,186
LME Primary Aluminum Futures	3.89%	6,566,104
LME Nickel Futures	3.84%	6,496,676
LME Zinc Futures	3.02%	5,111,946
NYBOT CSC No. 11 World Sugar Futures	2.94%	4,975,581
NYBOT CSC 'C' Coffee Futures	2.41%	4,074,295
NYBOT CTN No. 2 Cotton Futures	1.22%	2,059,244
<b>Total Notional Amount</b>		<b>169,006,271</b>

(5) The following table represents the individual positions within the Total Return Swap as of October 31, 2019:

**Referenced Commodity — Long Position**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Light Sweet Crude Oil Futures	8.24%	21,428,403
ICE Brent Crude Oil Futures	8.79%	22,884,844
NYMEX Reformulated Gasoline Blend Futures	3.06%	7,973,552
ICE Gasoil Futures	3.14%	8,167,415
NYMEX NY Harbor ULSD Futures	2.64%	6,870,365
NYMEX Henry Hub Natural Gas Futures	9.09%	23,666,126
CBOT Soybean Futures	4.71%	12,269,595
CBOT Soybean Oil Futures	2.60%	6,774,466
CBOT Soybean Meal Futures	2.53%	6,593,323
CBOT Corn Futures	4.59%	11,957,785
CBOT Wheat Futures	2.39%	6,215,290
KCBT Hard Red Winter Wheat Futures	0.83%	2,159,613
CME Live Cattle Futures	4.49%	11,694,536
CME Lean Hogs Futures	1.51%	3,931,202
COMEX Gold 100 Troy Oz. Futures	13.85%	36,064,241
COMEX Silver Futures	4.30%	11,187,299
COMEX Copper Futures	7.06%	18,375,403
LME Primary Aluminum Futures	3.95%	10,282,494
LME Nickel Futures	3.90%	10,150,978
LME Zinc Futures	3.07%	8,005,287
NYBOT CSC No. 11 World Sugar Futures	2.40%	6,242,736
NYBOT CSC 'C' Coffee Futures	1.88%	4,906,087
NYBOT CTN No. 2 Cotton Futures	0.98%	2,564,251
<b>Total Notional Amount</b>		<b>260,365,291</b>

(6) The following table represents the individual positions within the Total Return Swap as of October 31, 2019:

**Referenced Commodity — Long Position**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Light Sweet Crude Oil Futures	8.08%	9,570,880
ICE Brent Crude Oil Futures	7.08%	8,403,293
NYMEX Reformulated Gasoline Blend Futures	2.52%	2,995,037
ICE Gasoil Futures	2.57%	3,051,255
NYMEX NY Harbor ULSD Futures	2.16%	2,561,883

## DFA COMMODITY STRATEGY PORTFOLIO

### CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Henry Hub Natural Gas Futures	7.51%	8,915,034
CBOT Soybean Futures	5.76%	6,835,063
CBOT Soybean Oil Futures	3.20%	3,792,085
CBOT Soybean Meal Futures	3.11%	3,688,537
CBOT Corn Futures	5.83%	6,913,072
CBOT Wheat Futures	2.97%	3,518,381
KCBT Hard Red Winter Wheat Futures	1.05%	1,250,465
CME Live Cattle Futures	3.85%	4,569,181
CME Lean Hogs Futures	2.08%	2,463,632
COMEX Gold 100 Troy Oz. Futures	13.69%	16,244,794
COMEX Silver Futures	4.26%	5,056,532
COMEX Copper Futures	6.96%	8,262,516
LME Primary Aluminum Futures	3.89%	4,609,711
LME Nickel Futures	3.84%	4,560,969
LME Zinc Futures	3.02%	3,588,824
NYBOT CSC No. 11 World Sugar Futures	2.94%	3,493,089
NYBOT CSC 'C' Coffee Futures	2.41%	2,860,344
NYBOT CTN No. 2 Cotton Futures	1.22%	1,445,685
<b>Total Notional Amount</b>		<b>118,650,262</b>

(7) The following table represents the individual positions within the Total Return Swap as of October 31, 2019:

### Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Light Sweet Crude Oil Futures	8.08%	32,651,852
ICE Brent Crude Oil Futures	7.08%	28,668,532
NYMEX Reformulated Gasoline Blend Futures	2.52%	10,217,819
ICE Gasoil Futures	2.57%	10,409,611
NYMEX NY Harbor ULSD Futures	2.16%	8,740,075
NYMEX Henry Hub Natural Gas Futures	7.51%	30,414,376
CBOT Soybean Futures	5.76%	23,318,383
CBOT Soybean Oil Futures	3.20%	12,937,012
CBOT Soybean Meal Futures	3.11%	12,583,749
CBOT Corn Futures	5.83%	23,584,518
CBOT Wheat Futures	2.97%	12,003,249
KCBT Hard Red Winter Wheat Futures	1.05%	4,266,065
CME Live Cattle Futures	3.85%	15,588,139
CME Lean Hogs Futures	2.08%	8,404,884
COMEX Gold 100 Troy Oz. Futures	13.69%	55,420,461
COMEX Silver Futures	4.26%	17,250,779
COMEX Copper Futures	6.96%	28,188,258
LME Primary Aluminum Futures	3.89%	15,726,410
LME Nickel Futures	3.84%	15,560,123
LME Zinc Futures	3.02%	12,243,570
NYBOT CSC No. 11 World Sugar Futures	2.94%	11,916,963
NYBOT CSC 'C' Coffee Futures	2.41%	9,758,302
NYBOT CTN No. 2 Cotton Futures	1.22%	4,932,074
<b>Total Notional Amount</b>		<b>404,785,204</b>

## DFA COMMODITY STRATEGY PORTFOLIO

### CONTINUED

Summary of the Portfolio's investments as of October 31, 2019, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 34,538,202	—	\$ 34,538,202
Belgium.....	—	23,263,957	—	23,263,957
Canada.....	—	227,812,104	—	227,812,104
Denmark.....	—	5,443,002	—	5,443,002
France.....	—	13,758,045	—	13,758,045
Germany.....	—	15,787,984	—	15,787,984
Japan.....	—	23,184,693	—	23,184,693
Netherlands.....	—	3,067,163	—	3,067,163
Spain.....	—	21,426,099	—	21,426,099
Supranational Organization Obligations.....	—	28,463,834	—	28,463,834
Sweden.....	—	43,677,311	—	43,677,311
Switzerland.....	—	10,883,993	—	10,883,993
United Kingdom.....	—	33,325,427	—	33,325,427
United States.....	—	366,490,696	—	366,490,696
U.S. Treasury Obligations.....	—	638,255,649	—	638,255,649
Commercial Paper.....	—	57,654,700	—	57,654,700
Securities Lending Collateral.....	—	5,034,901	—	5,034,901
Forward Currency Contracts**.....	—	(2,627,199)	—	(2,627,199)
Futures Contracts**.....	\$683,211	—	—	683,211
Swap Agreements**.....	—	(8,802,979)	—	(8,802,979)
<b>TOTAL.....</b>	<b>\$683,211</b>	<b>\$1,540,637,582</b>	<b>—</b>	<b>\$1,541,320,793</b>

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

See accompanying Notes to Financial Statements.



**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES**  
**OCTOBER 31, 2019**  
**(Amounts in thousands, except share and per share amounts)**

	<u>DFA Commodity Strategy Portfolio*</u>
<b>ASSETS:</b>	
Investment Securities at Value (including \$4,948 of securities on loan, respectively).....	\$ 1,547,033
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$5,034).....	5,035
Foreign Currencies at Value.....	3
Segregated Cash for Swaps Contracts.....	19,836
Cash.....	21,513
Receivables:	
Dividends and Interest.....	6,767
Securities Lending Income.....	1
Fund Shares Sold.....	1,202
Futures Margin Variation.....	145
Unrealized Gain on Forward Currency Contracts.....	480
Prepaid Expenses and Other Assets.....	32
Total Assets.....	<u>1,602,047</u>
<b>LIABILITIES:</b>	
Payables:	
Upon Return of Securities Loaned.....	5,061
Fund Shares Redeemed.....	754
Due to Advisor.....	401
Due to Broker.....	4,670
Unrealized Loss on Swap Contracts.....	8,803
Unrealized Loss on Forward Currency Contracts.....	3,107
Accrued Expenses and Other Liabilities.....	207
Total Liabilities.....	<u>23,003</u>
<b>NET ASSETS</b> .....	<u>\$ 1,579,044</u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>289,398,899</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE</b> .....	<u>\$ 5.46</u>
Investment Securities at Cost.....	<u>\$ 1,547,712</u>
Foreign Currencies at Cost.....	<u>\$ 3</u>
<b>NET ASSETS CONSIST OF:</b>	
Paid-In Capital.....	\$ 1,574,508
Total Distributable Earnings (Loss).....	4,536
<b>NET ASSETS</b> .....	<u>\$ 1,579,044</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,800,000,000</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**CONSOLIDATED STATEMENT OF OPERATIONS**  
**FOR THE YEAR ENDED OCTOBER 31, 2019**  
**(Amounts in thousands)**

	<u>DFA Commodity Strategy Portfolio#</u>
<b>Investment Income</b>	
Interest.....	\$ 40,192
Income from Securities Lending.....	<u>19</u>
Total Investment Income.....	<u>40,211</u>
<b>Expenses</b>	
Investment Management Fees.....	6,290
Accounting & Transfer Agent Fees.....	309
Custodian Fees.....	62
Filing Fees.....	67
Shareholders' Reports.....	116
Directors'/Trustees' Fees & Expenses.....	11
Professional Fees.....	49
Other.....	<u>92</u>
Total Expenses.....	<u>6,996</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note D).....	(1,108)
Fees Paid Indirectly (Note D).....	<u>(16)</u>
Net Expenses.....	<u>5,872</u>
<b>Net Investment Income (Loss)</b> .....	<u>34,339</u>
<b>Realized and Unrealized Gain (Loss)</b>	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	(5,105)
Affiliated Investment Companies Shares Sold.....	1
Futures.....	(7,871)
Swap Contracts.....	(121,360)
Foreign Currency Transactions.....	22
Forward Currency Contracts.....	14,639
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	21,976
Futures.....	4,368
Swap Contracts.....	19,967
Translation of Foreign Currency-Denominated Amounts.....	17
Forward Currency Contracts.....	<u>(6,022)</u>
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>(79,368)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$ (45,029)</u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

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

	<b>DFA Commodity Strategy Portfolio</b>	
	<b>Year Ended Oct 31, 2019</b>	<b>Year Ended Oct 31, 2018</b>
<b>Increase (Decrease) in Net Assets</b>		
Operations:		
Net Investment Income (Loss).....	\$ 34,339	\$ 31,518
Net Realized Gain (Loss) on:		
Investment Securities Sold**.....	(5,105)	(20,480)
Affiliated Investment Companies Shares Sold.....	1	(5)
Futures.....	(7,871)	1,465
Swap Contracts.....	(121,360)	(40,002)
Foreign Currency Transactions.....	22	(23)
Forward Currency Contracts.....	14,639	19,451
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	21,976	(15,936)
Affiliated Investment Companies Shares.....	—	3
Futures.....	4,368	(6,725)
Swap Contracts.....	19,967	(33,259)
Translation of Foreign Currency-Denominated Amounts.....	17	17
Forward Currency Contracts.....	(6,022)	391
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(45,029)	(63,585)
Distributions:		
Institutional Class Shares.....	(36,041)	(44,439)
Total Distributions.....	(36,041)	(44,439)
Capital Share Transactions (1):		
Shares Issued.....	637,187	851,258
Shares Issued in Lieu of Cash Distributions.....	32,129	40,250
Shares Redeemed.....	(1,005,190)	(515,817)
Net Increase (Decrease) from Capital Share Transactions.....	(335,874)	375,691
Total Increase (Decrease) in Net Assets.....	(416,944)	267,667
<b>Net Assets</b>		
Beginning of Year.....	1,995,988	1,728,321
End of Year.....	\$ 1,579,044	\$ 1,995,988
<b>(1) Shares Issued and Redeemed:</b>		
Shares Issued.....	116,397	142,902
Shares Issued in Lieu of Cash Distributions.....	5,930	7,068
Shares Redeemed.....	(184,535)	(87,468)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(62,208)	62,502

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 of \$0.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0.

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Commodity Strategy Portfolio				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 5.68	\$ 5.98	\$ 5.88	\$ 5.93	\$ 8.00
Income from Investment Operations (A)					
Net Investment Income .....	0.11	0.10	0.07	0.05	0.05
Net Gains (Losses) on Securities (Realized and Unrealized) .....	(0.22)	(0.25)	0.11	(0.07)	(2.05)
Total from Investment Operations .....	(0.11)	(0.15)	0.18	(0.02)	(2.00)
Less Distributions:					
Net Investment Income .....	(0.11)	(0.15)	(0.08)	(0.03)	(0.06)
Net Realized Gains .....	—	—	—	—	(0.01)
Total Distributions .....	(0.11)	(0.15)	(0.08)	(0.03)	(0.07)
Net Asset Value, End of Year.....	\$ 5.46	\$ 5.68	\$ 5.98	\$ 5.88	\$ 5.93
Total Return .....	(1.99%)	(2.43%)	3.15%	(0.26%)	(25.16%)
Net Assets, End of Year (thousands) .....	\$1,579,044	\$1,995,988	\$1,728,321	\$1,598,097	\$1,207,071
Ratio of Expenses to Average Net Assets .....	0.33%	0.32%	0.33%	0.33%	0.34%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived					
Fees Recovered by Advisor and (Fees Paid Indirectly) .....	0.41%	0.39%	0.39%	0.40%	0.40%
Ratio of Net Investment Income to Average Net Assets .....	1.99%	1.61%	1.17%	0.95%	0.77%
Portfolio Turnover Rate .....	38%	78%	102%	159%	124%

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

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

**A. Organization:**

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

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

**B. Significant Accounting Policies:**

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

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

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

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

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

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

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

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

2. *Foreign Currency Translation:* Securities and other assets and liabilities of the Portfolios whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate this translation, the Portfolio enters into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement.

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

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of October 31, 2019, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

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

### C. Basis for Consolidation:

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

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

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

As of October 31, 2019, the Portfolio held a \$355,833,036 investment in the Subsidiary, representing 22.53% of the Portfolio's total net assets. The accompanying consolidated financial statements include all assets, liabilities, revenues and expenses of the Portfolio and its wholly-owned Subsidiary. Intercompany balances and transactions have been eliminated in consolidation.

### D. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolio. For the year ended October 31, 2019, the investment management fee was accrued daily and paid monthly to the Advisor based on the following effective annual rate of average daily net assets:

DFA Commodity Strategy Portfolio.....	0.30%
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Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive all or a portion of the management fee and to assume the expenses of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in The DFA Short Term Investment Fund and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses to no more than 0.55% of the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Portfolio are less than the Expense Limitation Amount, the Advisor retains the right to seek reimbursement for any fees previously waived and/or expenses previously assumed to the extent that the amount of such reimbursement is within thirty-six months and will not cause the annualized Portfolio Expenses of the Portfolio to exceed the Expense Limitation Amount. The Portfolio 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 such reimbursement. The Fee Waiver Agreement for the Portfolio will remain in effect through February 28, 2020, and may only be terminated by the Fund's Board of Directors prior to that date. The Fee Waiver Agreement will continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. Prior year waived fees and/or assumed expenses can be recaptured only if the expense ratio following such recapture would be less than the

expense cap that was in place when such prior year fees were waived and/or expenses assumed, and less than the current expense cap in place for the Portfolio. As of October 31, 2019, there were no previously waived fees/expenses assumed subject to future recovery by the Advisor.

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

For the year ended October 31, 2019, approximately \$1,108 (in thousands) of the Subsidiary's management fees were waived pursuant to the Subsidiary fee waiver agreement.

**Earned Income Credit:**

Additionally, the Portfolio has entered into an arrangement with its custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the Portfolio's custody expenses. Custody expense in the accompanying financial statements is presented before reduction for credits. The impact of such credits is generally less than one basis point of the Portfolio's net assets. During the year ended October 31, 2019, expenses reduced were as follows (amounts in thousands):

	<u>Fees Paid Indirectly</u>
DFA Commodity Strategy Portfolio.....	\$16

**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, 2019, the total related amount paid by the Fund to the CCO was \$312 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Statement of Operations.

**E. Deferred Compensation:**

As of October 31, 2019, the total liability for deferred compensation to Directors/Trustees is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amount in thousands):

DFA Commodity Strategy Portfolio.....	\$28
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**F. Purchases and Sales of Securities:**

For the year ended October 31, 2019, the Portfolio made the following purchases and sales of investment securities, other than short-term securities and in-kind redemptions (amounts in thousands), were as follows:

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
DFA Commodity Strategy Portfolio.....	\$462,533	\$520,170	\$128,585	\$799,491

For the year ended October 31, 2019, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.



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

	Balance at October 31, 2018	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2019	Shares as of October 31, 2019	Dividend Income	Capital Gain Distributions
<b>DFA Commodity Strategy Portfolio</b>									
The DFA Short Term Investment Fund	\$13,866	\$497,495	\$506,327	\$1	—	\$5,035	435	\$266	—
<b>Total</b>	<b>\$13,866</b>	<b>\$497,495</b>	<b>\$506,327</b>	<b>\$1</b>	<b>—</b>	<b>\$5,035</b>	<b>435</b>	<b>\$266</b>	<b>—</b>

### G. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income or accumulated net realized gains or losses, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2019, primarily attributable to adjustments between financial and tax reporting related to the Subsidiary, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for tax purposes, reversal of book income/loss from controlled foreign corporation and net foreign currency gains/losses, 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, 2018, and October 31, 2019, were as follows (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
DFA Commodity Strategy Portfolio				
2018.....	\$44,438	—	—	\$44,438
2019.....	36,041	—	—	36,041

As of October 31, 2019, the following net investment income and short-term capital gains and long-term capital gains distributions designated for federal income tax purposes are due to the use of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
DFA Commodity Strategy Portfolio.....	\$(2,815)	—	\$(2,815)

As of October 31, 2019, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforwards</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
DFA Commodity Strategy Portfolio.....	\$12,263	—	\$(7,351)	\$(281)	\$4,631

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by the Portfolio after October 31, 2011, will not be subject to expiration and will retain their character as either short-term or long-term capital losses. As of October 31, 2019, the Portfolio had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	<u>Unlimited</u>	<u>Total</u>
DFA Commodity Strategy Portfolio.....	\$7,351	\$7,351

During the year ended October 31, 2019, the Portfolio did not use capital loss carryforwards to offset realized capital gains for federal income tax purposes.

As of October 31, 2019, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
DFA Commodity Strategy Portfolio.....	\$1,552,748	\$869,693	\$(869,978)	\$(285)

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

## H. Financial Instruments:

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

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

## Derivative Financial Instruments:

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

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

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

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

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

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

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

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

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearinghouse, as is the case with cleared swaps. As a result, the Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio’s rights as a creditor. The Portfolio will enter into swap agreements only with counterparties that meet certain standards of creditworthiness as determined by the Advisor’s Investment Committee. To the extent that the Portfolio reasonably expects a swap cannot be sold or disposed of in current market conditions in seven calendar days or less without the sale or disposition significantly changing the market value of investment, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio’s net assets.

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

As of October 31, 2019, the Portfolio had non-cash collateral consisting of short- and/or long-term U.S. Treasuries pledged as collateral for swap agreements as follows (amount in thousands):

	<b>Non-Cash Collateral Market Value</b>
DFA Commodity Strategy Portfolio.....	\$5,730

**Futures Activities:**

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

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

index at the close of the last trading day on the contract and the price at which the agreement is made. The clearing house of the exchange on which a futures contract is entered into becomes the counterparty to each purchaser and seller of the futures contract.

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

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

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

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

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

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

The Subsidiary’s securities have been segregated as collateral for open futures contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2019 was as follows (amounts in thousands):

	<u>Forward Currency Contracts*</u>	<u>Futures**</u>	<u>Swap Contracts***</u>
DFA Commodity Strategy Portfolio.....	\$358,874	\$50,907	\$1,694,570

\* Average amount of Currency Purchased/Sold in USD

\*\* Average Notional Value of contracts. Note the above table represents Long Position Contracts. Average volume for Short Position Contracts for the year was \$9,698.

\*\*\* Average Notional Value of agreements

The following is a summary of the Portfolio's derivative instrument holdings categorized by primary risk exposure as of October 31, 2019 (amounts in thousands):

	<u>Asset Derivatives Value</u>		
	<u>Total Value at October 31, 2019</u>	<u>Forward Currency Contracts (1)</u>	<u>Commodity Futures Contracts *,(2)</u>
DFA Commodity Strategy Portfolio.....	\$1,488	\$480	\$1,008

	<u>Liability Derivatives Value</u>			
	<u>Total Value at October 31, 2019</u>	<u>Forward Currency Contracts (3)</u>	<u>Commodity Futures Contracts (4)</u>	<u>Swap Contracts (5)</u>
DFA Commodity Strategy Portfolio.....	\$(12,235)	\$(3,107)	\$(325)	\$(8,803)

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

(2) Presented on Consolidated Statement of Assets and Liabilities as Receivables: Futures Margin Variation.

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

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

(5) Presented on Consolidated Statement of Assets and Liabilities as Unrealized Loss on Swap Contracts.

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

The following is a summary of the realized and change in unrealized gains and losses from the Portfolio's derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2019 (amounts in thousands):

	<u>Realized Gain (Loss) on Derivatives</u>			
	<u>Total</u>	<u>Forward Currency Contracts (1)</u>	<u>Commodity Futures Contracts (2)</u>	<u>Swap Contracts (3)</u>
DFA Commodity Strategy Portfolio.....	\$(114,592)	\$14,639	\$(7,871)	\$(121,360)

	<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>			
	<b>Total</b>	<b>Forward Currency Contracts (4)</b>	<b>Commodity Futures Contracts (5)</b>	<b>Swap Contracts (6)</b>
DFA Commodity Strategy Portfolio.....	\$18,313	\$(6,022)	\$4,368	\$19,967

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

**Offsetting of Derivative Assets and Derivative Liabilities**

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

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

The following table presents the Portfolio's gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolio as of October 31, 2019 (amounts in thousands):

Description	Gross Amounts of Assets Recognized (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts of Liabilities Recognized (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities		
			Financial Instruments (b)	Cash Collateral Received	Net Amount (c)			Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
	Assets					Liabilities				
<b>DFA Commodity Strategy Portfolio</b>										
Credit Suisse	—	—	—	—	—	\$ 2,197	\$ 2,197	\$(2,197)	—	—
Bank of America Corp.	—	—	—	—	—	2,248	2,248	(2,248)	—	—
National Australia Bank Ltd.	—	—	—	—	—	186	186	—	—	\$186
Citibank, N.A.	\$108	\$108	\$(108)	—	—	4,762	4,762	(377)	\$(4,385)	—
UBS AG	—	—	—	—	—	2,073	2,073	(2,073)	—	—
JP Morgan	—	—	—	—	—	64	64	—	—	64
State Street Bank and Trust	372	372	(372)	—	—	380	380	(372)	—	8
<b>Total</b>	<b>\$480</b>	<b>\$480</b>	<b>\$(480)</b>	<b>—</b>	<b>—</b>	<b>\$11,910</b>	<b>\$11,910</b>	<b>\$(7,267)</b>	<b>\$(4,385)</b>	<b>\$258</b>

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

#### I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 10, 2019, with its domestic custodian bank. A line of credit with similar terms was in effect through April 10, 2019. 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 8, 2020.

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 4, 2019. A line of credit with similar terms was in effect through January 4, 2019. 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 3, 2020.

There were no borrowings by the Portfolio under the lines of credit during the year ended October 31, 2019.



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

The Portfolio did not use the interfund lending program during the year ended October 31, 2019.

#### **J. Securities Lending:**

As of October 31, 2019, the Portfolio had a security on loan to brokers/dealers, for which the Portfolio received cash collateral.

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

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2019:

	Remaining Contractual Maturity of the Agreements As of October 31, 2019				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
<b>Securities Lending Transactions</b>					
<b>DFA Commodity Strategy Portfolio</b>					
Bonds.....	\$5,061	—	—	—	\$5,061

**K. Indemnites; Contractual Obligations:**

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

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

**L. Recently Issued Accounting Standards:**

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. Management has evaluated the requirements of this update and does not expect any material impact to the Fund’s financial statements.

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

**M. Other:**

As of October 31, 2019, the following number of shareholders held the following approximate percentages of the outstanding shares of the Portfolio. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
DFA Commodity Strategy Portfolio-Institutional Class.....	3	60%

The Portfolio is subject to claims and suits that arise from time to time in the ordinary course of business (for example, in The Tribune Company Bankruptcy, certain creditors have filed actions against all shareholders of The Tribune Company who tendered shares when the Tribune Company went private in 2007 in a leveraged buy-out transaction, seeking the return of proceeds received by the shareholders). Although management currently believes

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

**N. Subsequent Event Evaluations:**

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

## **Report of Independent Registered Public Accounting Firm**

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

### ***Opinion on the Consolidated Financial Statements***

We have audited the accompanying consolidated statement of assets and liabilities, including the consolidated schedule of investments, of DFA Commodity Strategy Portfolio and its subsidiary (one of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter referred to as the "Portfolio") as of October 31, 2019, the related consolidated statement of operations for the year ended October 31, 2019, the consolidated statement of changes in net assets for each of the two years in the period ended October 31, 2019, including the related notes, and the consolidated financial highlights for each of the five years in the period ended October 31, 2019 (collectively referred to as the "consolidated financial statements"). In our opinion, the consolidated financial statements present fairly, in all material respects, the financial position of the Portfolio as of October 31, 2019, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2019 and the financial highlights for each of the five years in the period ended October 31, 2019 in conformity with accounting principles generally accepted in the United States of America.

### ***Basis for Opinion***

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

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

Our audits included performing procedures to assess the risks of material misstatement of the consolidated financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the consolidated financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the consolidated financial statements. Our procedures included confirmation of securities owned as of October 31, 2019 by correspondence with the custodian, brokers and the transfer agent of the investee fund. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP

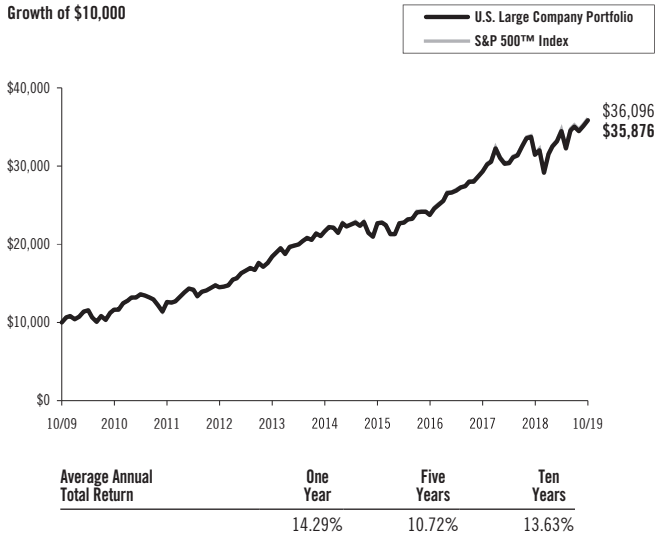
Philadelphia, Pennsylvania  
December 20, 2019

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

**DIMENSIONAL INVESTMENT GROUP INC.**  
**PERFORMANCE CHARTS**  
**(Unaudited)**

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

October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

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

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## MANAGEMENT'S DISCUSSION AND ANALYSIS

### U.S. Equity Market Review

12 Months Ended October 31, 2019

U.S. equities had mostly positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 13.5%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, underperformed large-cap stocks but outperformed small-cap stocks as measured by Russell indices. Value stocks underperformed growth stocks as measured by the Russell indices.

#### Total Return for 12 Months Ended October 31, 2019

Russell 3000® Index.....	13.49%
Russell 1000® Index (large-cap stocks).....	14.15%
Russell Midcap® Index (mid-cap stocks).....	13.72%
Russell 2000® Index (small-cap stocks).....	4.90%
Russell Microcap® Index (micro-cap stocks).....	-3.27%
Dow Jones U.S. Select REIT Index <sup>SM</sup> .....	20.72%

#### Total Return for 12 Months Ended October 31, 2019

Russell 1000® Value Index (large-cap value stocks).....	11.21%
Russell 1000® Growth Index (large-cap growth stocks).....	17.10%
Russell 2000® Value Index (small-cap value stocks).....	3.22%
Russell 2000® Growth Index (small-cap growth stocks).....	6.40%

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

### U.S. Large Company Portfolio

The U.S. Large Company Portfolio seeks to approximate the returns of the S&P 500® Index by investing in S&P 500® Index securities in approximately the same proportions as they are represented in the Index. As of October 31, 2019, the Portfolio held approximately 500 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2019, the total return was 14.29% for the Portfolio and 14.33% for the S&P 500® Index, the Portfolio's benchmark. The Portfolio performed in line with the benchmark before fees and expenses.

**DIMENSIONAL INVESTMENT GROUP INC.**

**DISCLOSURE OF FUND EXPENSES**

**(Unaudited)**

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

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

**Actual Fund Return**

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

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

**Hypothetical Example for Comparison Purposes**

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

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

**Six Months Ended October 31, 2019**

**EXPENSE TABLE**

	<u>Beginning Account Value 05/01/19</u>	<u>Ending Account Value 10/31/19</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>U.S. Large Company Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,041.20	0.08%	\$0.41
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.80	0.08%	\$0.41

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

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For Dimensional Investment Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. Dimensional Investment Group Inc. filed its most recent Form N-PORT with the SEC on September 27, 2019. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

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

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

**PORTFOLIO HOLDINGS**

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

**DOMESTIC EQUITY PORTFOLIO**

**U.S. Large Company Portfolio**

Communication Services.....	10.4%
Consumer Discretionary.....	10.0%
Consumer Staples.....	7.4%
Energy.....	4.3%
Financials.....	13.0%
Health Care.....	14.0%
Industrials.....	9.2%
Information Technology.....	22.3%
Materials.....	2.7%
Real Estate.....	3.2%
Utilities.....	3.5%
	100.0%



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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (99.0%)</b>			
<b>COMMUNICATION SERVICES — (10.3%)</b>			
* Alphabet, Inc., Class A.....	115,876	\$ 145,864,709	1.5%
* Alphabet, Inc., Class C.....	116,904	147,311,899	1.5%
AT&T, Inc.....	2,826,761	108,802,031	1.1%
Comcast Corp., Class A.....	1,754,604	78,641,351	0.8%
* Facebook, Inc., Class A.....	930,670	178,362,905	1.8%
* Netflix, Inc.....	169,379	48,681,218	0.5%
Verizon Communications, Inc.....	1,600,039	96,754,358	1.0%
Walt Disney Co. (The).....	696,875	90,538,000	0.9%
Other Securities.....		<u>122,368,246</u>	<u>1.3%</u>
<b>TOTAL COMMUNICATION SERVICES.....</b>		<u><b>1,017,324,717</b></u>	<u><b>10.4%</b></u>
<b>CONSUMER DISCRETIONARY — (9.9%)</b>			
* Amazon.com, Inc.....	160,743	285,585,658	2.9%
Home Depot, Inc. (The).....	423,667	99,383,805	1.0%
McDonald's Corp.....	293,796	57,789,673	0.6%
Other Securities.....		<u>534,334,674</u>	<u>5.5%</u>
<b>TOTAL CONSUMER DISCRETIONARY.....</b>		<u><b>977,093,810</b></u>	<u><b>10.0%</b></u>
<b>CONSUMER STAPLES — (7.3%)</b>			
Coca-Cola Co. (The).....	1,488,788	81,034,731	0.8%
Costco Wholesale Corp.....	170,135	50,548,810	0.5%
PepsiCo, Inc.....	540,546	74,146,695	0.8%
Philip Morris International, Inc.....	601,887	49,017,677	0.5%
Procter & Gamble Co. (The).....	968,160	120,545,602	1.2%
Walmart, Inc.....	550,165	64,512,348	0.7%
Other Securities.....		<u>284,079,377</u>	<u>2.9%</u>
<b>TOTAL CONSUMER STAPLES.....</b>		<u><b>723,885,240</b></u>	<u><b>7.4%</b></u>
<b>ENERGY — (4.3%)</b>			
Chevron Corp.....	734,711	85,329,336	0.9%
Exxon Mobil Corp.....	1,636,831	110,600,671	1.1%
Other Securities.....		<u>225,927,782</u>	<u>2.3%</u>
<b>TOTAL ENERGY.....</b>		<u><b>421,857,789</b></u>	<u><b>4.3%</b></u>
<b>FINANCIALS — (12.8%)</b>			
Bank of America Corp.....	3,240,880	101,342,318	1.0%
* Berkshire Hathaway, Inc., Class B.....	758,568	161,256,385	1.6%
Citigroup, Inc.....	873,931	62,800,682	0.6%
JPMorgan Chase & Co.....	1,236,968	154,522,043	1.6%
Wells Fargo & Co.....	1,551,124	80,084,532	0.8%
Other Securities.....		<u>704,080,243</u>	<u>7.3%</u>
<b>TOTAL FINANCIALS.....</b>		<u><b>1,264,086,203</b></u>	<u><b>12.9%</b></u>
<b>HEALTH CARE — (13.9%)</b>			
Abbott Laboratories.....	683,730	57,166,665	0.6%
AbbVie, Inc.....	572,009	45,503,316	0.5%
Amgen, Inc.....	231,998	49,473,573	0.5%
Johnson & Johnson.....	1,020,979	134,810,067	1.4%
Medtronic P.L.C.....	519,033	56,522,694	0.6%
Merck & Co., Inc.....	990,498	85,836,557	0.9%

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Pfizer, Inc.....	2,140,935	\$ 82,147,676	0.8%
Thermo Fisher Scientific, Inc.....	154,927	46,784,855	0.5%
UnitedHealth Group, Inc.....	366,557	92,628,954	0.9%
Other Securities.....		<u>718,124,752</u>	<u>7.3%</u>
TOTAL HEALTH CARE.....		<u>1,368,999,109</u>	<u>14.0%</u>
INDUSTRIALS — (9.2%)			
Boeing Co. (The).....	206,804	70,294,748	0.7%
Honeywell International, Inc.....	278,346	48,078,705	0.5%
Union Pacific Corp.....	272,722	45,124,582	0.5%
Other Securities.....		<u>738,328,407</u>	<u>7.5%</u>
TOTAL INDUSTRIALS.....		<u>901,826,442</u>	<u>9.2%</u>
INFORMATION TECHNOLOGY — (22.1%)			
Accenture P.L.C., Class A.....	246,553	45,715,857	0.5%
* Adobe, Inc.....	187,987	52,247,227	0.5%
Apple, Inc.....	1,643,378	408,806,711	4.2%
Broadcom, Inc.....	153,998	45,098,314	0.5%
Cisco Systems, Inc.....	1,642,318	78,026,528	0.8%
Intel Corp.....	1,713,775	96,879,701	1.0%
International Business Machines Corp.....	342,707	45,830,207	0.5%
Mastercard, Inc., Class A.....	345,373	95,602,700	1.0%
Microsoft Corp.....	2,953,808	423,487,453	4.3%
NVIDIA Corp.....	235,596	47,359,508	0.5%
Oracle Corp.....	851,719	46,410,168	0.5%
* PayPal Holdings, Inc.....	455,204	47,386,736	0.5%
* salesforce.com, Inc.....	339,273	53,092,832	0.5%
# Visa, Inc., Class A.....	668,090	119,494,577	1.2%
Other Securities.....		<u>570,894,462</u>	<u>5.7%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>2,176,332,981</u>	<u>22.2%</u>
MATERIALS — (2.6%)			
Other Securities.....		<u>260,737,185</u>	<u>2.7%</u>
REAL ESTATE — (3.1%)			
Other Securities.....		<u>307,247,173</u>	<u>3.1%</u>
UTILITIES — (3.5%)			
Other Securities.....		<u>340,261,025</u>	<u>3.5%</u>
TOTAL COMMON STOCKS			
(Cost \$4,053,195,630).....		<u>9,759,651,674</u>	<u>99.7%</u>
TEMPORARY CASH INVESTMENTS — (0.2%)			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	20,161,824	<u>20,161,824</u>	<u>0.2%</u>
SECURITIES LENDING COLLATERAL — (0.8%)			
@§ The DFA Short Term Investment Fund.....	7,154,639	<u>82,786,331</u>	<u>0.9%</u>
TOTAL INVESTMENTS—(100.0%)		<u>\$9,862,599,829</u>	<u>100.8%</u>
(Cost \$4,156,134,666).....			

## U.S. LARGE COMPANY PORTFOLIO

### CONTINUED

As of October 31, 2019, U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
S&P 500 <sup>®</sup> Emini Index.....	186	12/20/19	\$28,010,050	\$28,232,940	\$222,890
<b>Total Futures Contracts.....</b>			<b><u>\$28,010,050</u></b>	<b><u>\$28,232,940</u></b>	<b><u>\$222,890</u></b>

Summary of the Portfolio's investments as of October 31, 2019, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$1,017,324,717	—	—	\$1,017,324,717
Consumer Discretionary.....	977,093,810	—	—	977,093,810
Consumer Staples.....	723,885,240	—	—	723,885,240
Energy.....	421,857,789	—	—	421,857,789
Financials.....	1,264,086,203	—	—	1,264,086,203
Health Care.....	1,368,999,109	—	—	1,368,999,109
Industrials.....	901,826,442	—	—	901,826,442
Information Technology.....	2,176,332,981	—	—	2,176,332,981
Materials.....	260,737,185	—	—	260,737,185
Real Estate.....	307,247,173	—	—	307,247,173
Utilities.....	340,261,025	—	—	340,261,025
Temporary Cash Investments.....	20,161,824	—	—	20,161,824
Securities Lending Collateral.....	—	\$82,786,331	—	82,786,331
Futures Contracts**.....	222,890	—	—	222,890
<b>TOTAL.....</b>	<b><u>\$9,780,036,388</u></b>	<b><u>\$82,786,331</u></b>	<b><u>—</u></b>	<b><u>\$9,862,822,719</u></b>

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

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**

**STATEMENT OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	<u>U.S. Large Company Portfolio*</u>
<b>ASSETS:</b>	
Investment Securities at Value (including \$178,027 of securities on loan, respectively).....	\$ 9,759,652
Temporary Cash Investments at Value & Cost.....	20,162
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$82,777).....	82,786
Segregated Cash for Futures Contracts.....	1,172
Receivables:	
Dividends and Interest.....	8,793
Securities Lending Income.....	27
Fund Shares Sold.....	4,032
Prepaid Expenses and Other Assets.....	83
Total Assets.....	<u>9,876,707</u>
<b>LIABILITIES:</b>	
Payables:	
Upon Return of Securities Loaned.....	82,781
Fund Shares Redeemed.....	5,766
Due to Advisor.....	329
Futures Margin Variation.....	176
Accrued Expenses and Other Liabilities.....	1,264
Total Liabilities.....	<u>90,316</u>
<b>NET ASSETS.....</b>	<b><u>\$ 9,786,391</u></b>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>	
Institutional Class Shares — based on net assets of \$9,786,391 and shares outstanding of 416,879,053.....	<b><u>\$ 23.48</u></b>
NUMBER OF SHARES AUTHORIZED.....	<u>900,000,000</u>
Investment Securities at Cost.....	<u>\$ 4,053,196</u>
<b>NET ASSETS CONSIST OF:</b>	
Paid-In Capital.....	\$ 4,107,977
Total Distributable Earnings (Loss).....	5,678,414
<b>NET ASSETS.....</b>	<b><u>\$ 9,786,391</u></b>

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

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**  
**STATEMENT OF OPERATIONS**  
**FOR THE YEAR ENDED OCTOBER 31, 2019**  
**(Amounts in thousands)**

	<u>U.S. Large Company Portfolio#</u>
<b>Investment Income</b>	
Dividends (Net of Foreign Taxes Withheld of \$0).....	\$ 190,444
Income from Securities Lending.....	456
Total Investment Income.....	<u>190,900</u>
<b>Fund Expenses</b>	
Investment Management Fees.....	5,444
Accounting & Transfer Agent Fees.....	1,486
S&P 500 <sup>®</sup> Fees.....	102
Custodian Fees.....	115
Filing Fees.....	175
Shareholders' Reports.....	201
Directors'/Trustees' Fees & Expenses.....	52
Professional Fees.....	188
Other.....	182
Total Fund Expenses.....	<u>7,945</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	<u>(687)</u>
Net Expenses.....	<u>7,258</u>
<b>Net Investment Income (Loss)</b> .....	<u>183,642</u>
<b>Realized and Unrealized Gain (Loss)</b>	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	71,790
Affiliated Investment Companies Shares Sold.....	(8)
Futures.....	(137)
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	985,397
Affiliated Investment Companies Shares.....	6
Futures.....	147
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>1,057,195</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u><u>\$1,240,837</u></u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

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

	U.S. Large Company Portfolio	
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
<b>Increase (Decrease) in Net Assets</b>		
Operations:		
Net Investment Income (Loss).....	\$ 183,642	\$ 162,776
Net Realized Gain (Loss) on:		
Investment Securities Sold***.....	71,790	88,590
Affiliated Investment Companies Shares Sold.....	(8)	(21)
Futures.....	(137)	1,735
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	985,397	336,695
Affiliated Investment Companies Shares.....	6	(9)
Futures.....	147	(7)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	1,240,837	589,759
Distributions:		
Institutional Class Shares.....	(214,307)	(177,012)
Total Distributions.....	(214,307)	(177,012)
Capital Share Transactions (1):		
Shares Issued.....	1,678,907	1,451,585
Shares Issued in Lieu of Cash Distributions.....	198,444	162,780
Shares Redeemed.....	(1,634,559)	(1,506,221)
Net Increase (Decrease) from Capital Share Transactions.....	242,792	108,144
Total Increase (Decrease) in Net Assets.....	1,269,322	520,891
<b>Net Assets</b>		
Beginning of Year.....	8,517,069	7,996,178
End of Year.....	\$ 9,786,391	\$ 8,517,069
<b>(1) Shares Issued and Redeemed:</b>		
Shares Issued.....	78,503	68,274
Shares Issued in Lieu of Cash Distributions.....	9,441	7,714
Shares Redeemed.....	(75,490)	(70,464)
Net Increase (Decrease) from Shares Issued and Redeemed.....	12,454	5,524

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 of \$0.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0.

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	U.S. Large Company Portfolio				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Net Asset Value, Beginning of Year.....	\$ 21.06	\$ 20.05	\$ 16.67	\$ 16.42	\$ 15.94
Income from Investment Operations (A)					
Net Investment Income .....	0.44	0.41	0.37	0.35	0.33
Net Gains (Losses) on Securities (Realized and Unrealized) .....	2.50	1.05	3.50	0.38	0.47
Total from Investment Operations .....	2.94	1.46	3.87	0.73	0.80
Less Distributions:					
Net Investment Income .....	(0.39)	(0.39)	(0.39)	(0.34)	(0.32)
Net Realized Gains .....	(0.13)	(0.06)	(0.10)	(0.14)	—
Total Distributions .....	(0.52)	(0.45)	(0.49)	(0.48)	(0.32)
Net Asset Value, End of Year.....	\$ 23.48	\$ 21.06	\$ 20.05	\$ 16.67	\$ 16.42
Total Return .....	14.29%	7.25%	23.55%	4.54%	5.09%
Net Assets, End of Year (thousands) .....	\$9,786,391	\$8,517,069	\$7,996,178	\$6,365,936	\$5,810,743
Ratio of Expenses to Average Net Assets .....	0.08%	0.08%	0.08%	0.08%	0.08%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived					
Fees Recovered by Advisor) .....	0.08%	0.08%	0.08%	0.08%	0.09%
Ratio of Net Investment Income to Average Net Assets .....	2.02%	1.90%	1.99%	2.17%	2.05%
Portfolio Turnover Rate .....	3%	5%	7%	9%	2%

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

**DIMENSIONAL INVESTMENT GROUP INC.**  
**NOTES TO FINANCIAL STATEMENTS**

**A. Organization:**

Dimensional Investment Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of twelve portfolios, one of which, the U.S. Large Company Portfolio (the "Portfolio"), is presented in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolio is an investment company, and accordingly, follows the accounting and reporting guidance under the Financial Accounting Standards Board ("FASB") Accounting Standards Certification ("ASC"), Topic 946, "Financial Services-Investment Companies."

**B. Significant Accounting Policies:**

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

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

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

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

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

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



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

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

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of October 31, 2019, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

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

### **C. Investment Advisor:**

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolio. For the year ended October 31, 2019, the Portfolio's investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

U.S. Large Company Portfolio.....	0.06%
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Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolio, as described in the notes below. The Fee Waiver Agreement for the Portfolio will remain in effect through February 28, 2020, 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, 2019, the Portfolio had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2019, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2019, are also reflected below (amounts in thousands). The Fund, on behalf of the Portfolio, is not obligated to reimburse the Advisor for fees previously waived

or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery. With respect to the Fee Waiver Agreement, prior year expenses can be recaptured only if the current expense ratio is less than the prior year expense cap that was in place when such prior year fees were waived and/or expenses assumed.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Net Waived Fees/ Expenses Assumed (Recovered Previously Waived Fees/Expenses Assumed)</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
U.S. Large Company Portfolio (1).....	0.08%	\$63	\$687	\$1,006

(1) The Advisor has contractually agreed to waive all or a portion of its management fee to the extent necessary to reduce the ordinary operating expenses (excluding expenses incurred through investment in other investment companies) ("Portfolio Expenses") of the U.S. Large Company Portfolio so that the Portfolio Expenses, on an annualized basis, do not exceed the rate listed above as a percentage of the Portfolio's average net assets (the "Annualized Expense Ratio"). At any time that the annualized Portfolio Expenses of the Portfolio are less than the Annualized Expense Ratio identified above, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that the amount of such recovery is within thirty-six months and will not cause the annualized Portfolio Expenses of the Portfolio to exceed the applicable Annualized Expense Ratio identified above.

**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, 2019, the total related amounts paid by the Fund to the CCO were \$30 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Statement of Operations.

**D. Deferred Compensation:**

As of October 31, 2019, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amounts in thousands):

U.S. Large Company Portfolio.....	\$334
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**E. Purchases and Sales of Securities:**

For the year ended October 31, 2019, the Portfolio's transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. Government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
U.S. Large Company Portfolio.....	\$583,978	\$316,870

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

For the year ended October 31, 2019, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	Balance at October 31, 2018	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2019	Shares as of October 31, 2019	Dividend Income	Capital Gain Distributions
<b>U.S. Large Company Portfolio</b>									
The DFA Short Term Investment Fund	\$164,037	\$1,237,931	\$1,319,180	\$(8)	\$6	\$82,786	7,155	\$3,214	—
<b>Total</b>	<b>\$164,037</b>	<b>\$1,237,931</b>	<b>\$1,319,180</b>	<b>\$(8)</b>	<b>\$6</b>	<b>\$82,786</b>	<b>7,155</b>	<b>\$3,214</b>	<b>—</b>

#### F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income, accumulated net realized gains or losses, or unrealized appreciation, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2019, primarily attributable to net foreign currency gains/losses, foreign capital gains tax reclass and realized gains on securities considered to be "passive foreign investment companies," 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, 2018, and October 31, 2019, were as follows (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
U.S. Large Company Portfolio				
2018.....	\$157,152	\$19,860	—	\$177,012
2019.....	154,842	59,465	—	214,307

As of October 31, 2019, 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. Large Company Portfolio.....	\$(7,339)	—	\$(7,339)

As of October 31, 2019, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
U.S. Large Company Portfolio.....	\$29,212	\$49,422	\$5,600,114	\$5,678,748

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by the Portfolio after October 31, 2011, will not be subject to expiration and will retain their character as either short-term or long-term capital losses. As of October 31, 2019, the Portfolio did not have capital loss carryforwards available to offset future realized capital gains through October 31 of the indicated expiration dates, as applicable.

As of October 31, 2019, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
U.S. Large Company Portfolio.....	\$4,262,503	\$5,758,645	\$(158,548)	\$5,600,097

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

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

## **G. Financial Instruments:**

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

### **Derivative Financial Instruments:**

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

1. *Futures Contracts:* The Portfolio may purchase or sell futures contracts and options on futures contracts for equity securities and indices to adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Portfolio, however, does not intend to sell futures contracts to establish short positions in individual securities. Upon entering into a futures contract, the Portfolio deposits cash or pledges U.S. government securities to a broker, equal to the minimum "initial margin" requirements of the exchange on which the contract is traded to a broker. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by

the Portfolio as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolio records a realized gain or loss, which is presented in the Statement of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

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

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2019 was as follows (amount in thousands):

	<u>Futures**</u>
U.S. Large Company Portfolio.....	\$28,479

\*\* Average Notional Value of contracts

The following is a summary of the Portfolio's derivative instrument holdings categorized by primary risk exposure as of October 31, 2019 (amounts in thousands):

	<u>Asset Derivatives Value</u>	
	<u>Total Value at October 31, 2019</u>	<u>Equity Contracts *,(1)</u>
U.S. Large Company Portfolio.....	\$223	\$223

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

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

The following is a summary of the realized and change in unrealized gains and losses from the Portfolio's direct investment in derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2019 (amounts in thousands):

	<u>Realized Gain (Loss) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (1)</u>
U.S. Large Company Portfolio.....	\$(137)	\$(137)

	<u>Change in Unrealized Appreciation (Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (2)</u>
U.S. Large Company Portfolio.....	\$147	\$147

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

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

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

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 10, 2019, with its domestic custodian bank. A line of credit with similar terms was in effect through April 10, 2019. 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 8, 2020.

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 4, 2019. A line of credit with similar terms was in effect through January 4, 2019. 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 3, 2020.

For the year ended October 31, 2019, borrowings by the Portfolio under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2019</u>
U.S. Large Company Portfolio.....	2.97%	\$2,928	21	\$5	\$7,611	—

\* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2019, that the Portfolio's available line of credit was used.

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

The Portfolio did not use the interfund lending program during the year ended October 31, 2019.

## I. Securities Lending:

As of October 31, 2019, the Portfolio had securities on loan to brokers/dealers, for which the Portfolio received cash collateral. In addition, the Portfolio received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	<u>Non-Cash Collateral Market Value</u>
U.S. Large Company Portfolio.....	\$99,880

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

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2019:

	<u>Remaining Contractual Maturity of the Agreements</u>				<u>Total</u>
	<u>Overnight and Continuous</u>	<u>&lt;30 days</u>	<u>Between 30 &amp; 90 days</u>	<u>&gt;90 days</u>	
<b>Securities Lending Transactions</b>					
<b>U.S. Large Company Portfolio</b>					
Common Stocks.....	\$82,781	—	—	—	\$82,781

**J. Indemnitees; Contractual Obligations:**

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

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

**K. Recently Issued Accounting Standards:**

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. Management has evaluated the requirements of this update and does not expect any material impact to the Fund’s financial statements.

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

**L. Other:**

As of October 31, 2019, 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. Large Company Portfolio-Institutional Class.....	3	68%

The Portfolio is subject to claims and suits that arise from time to time in the ordinary course of business (for example, in The Tribune Company Bankruptcy, certain creditors have filed actions against all shareholders of The Tribune Company who tendered shares when The Tribune Company went private in 2007 in a leveraged buy-out transaction, seeking the return of proceeds received by the shareholders). Although management currently believes that resolving claims against us, individually or in aggregate, will not have a material adverse impact on our financial position, our results of operations, or our cash flows, these matters are subject to inherent uncertainties and management’s view of these matters may change in the future.

**M. Subsequent Event Evaluations:**

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



## **Report of Independent Registered Public Accounting Firm**

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

### ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, of U.S. Large Company Portfolio (one of the portfolios constituting Dimensional Investment Group Inc., hereafter referred to as the “Portfolio”) as of October 31, 2019, the related statement of operations for the year ended October 31, 2019, the statement of changes in net assets for each of the two years in the period ended October 31, 2019, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2019 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of October 31, 2019, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2019 and the financial highlights for each of the five years in the period ended October 31, 2019 in conformity with accounting principles generally accepted in the United States of America.

### ***Basis for Opinion***

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2019 by correspondence with the custodian, broker and the transfer agent of the investee fund. We believe that our audits provide a reasonable basis for our opinion.

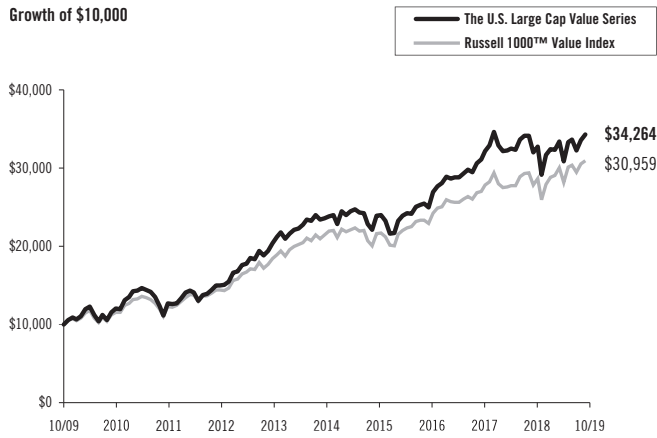
/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania  
December 20, 2019

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

**THE DFA INVESTMENT TRUST COMPANY**  
**PERFORMANCE CHARTS**  
**(Unaudited)**

**The U.S. Large Cap Value Series vs.  
 Russell 1000™ Value Index**  
 October 31, 2009-October 31, 2019



Average Annual Total Return	One Year	Five Years	Ten Years
	7.15%	7.80%	13.11%

Past performance is not predictive of future performance.

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

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## MANAGEMENT'S DISCUSSION AND ANALYSIS

### U.S. Equity Market Review

12 Months Ended October 31, 2019

U.S. equities had mostly positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 13.5%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, underperformed large-cap stocks but outperformed small-cap stocks as measured by Russell indices. Value stocks underperformed growth stocks as measured by the Russell indices.

#### Total Return for 12 Months Ended October 31, 2019

Russell 3000® Index.....	13.49%
Russell 1000® Index (large-cap stocks).....	14.15%
Russell Midcap® Index (mid-cap stocks).....	13.72%
Russell 2000® Index (small-cap stocks).....	4.90%
Russell Microcap® Index (micro-cap stocks).....	-3.27%
Dow Jones U.S. Select REIT Index <sup>SM</sup> .....	20.72%

#### Total Return for 12 Months Ended October 31, 2019

Russell 1000® Value Index (large-cap value stocks).....	11.21%
Russell 1000® Growth Index (large-cap growth stocks).....	17.10%
Russell 2000® Value Index (small-cap value stocks).....	3.22%
Russell 2000® Growth Index (small-cap growth stocks).....	6.40%

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

### U.S. Large Cap Value Series

The U.S. Large Cap Value Series is designed to capture the returns of U.S. large company low relative price (value) stocks. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap value segment of the U.S. market. As of October 31, 2019, the Series held approximately 330 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2019, total returns were 7.15% for the Series and 11.21% for the Russell 1000® Value Index, the Series' benchmark. As a result of the Series' diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than by the behavior of a limited number of stocks. With low relative price (value) stocks generally underperforming high relative price (growth) stocks, the Series' greater emphasis on value stocks detracted from performance relative to the benchmark. At the sector level, the Series' exclusions of real estate investment trusts (REITs) and certain utilities also detracted from relative performance, as REITs and utilities generally outperformed in the U.S.

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

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

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

**Actual Fund Return**

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

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

**Hypothetical Example for Comparison Purposes**

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

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

**Six Months Ended October 31, 2019**

**EXPENSE TABLE**

	<u>Beginning Account Value 05/01/19</u>	<u>Ending Account Value 10/31/19</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>The U.S. Large Cap Value Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,026.00	0.11%	\$0.56
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.65	0.11%	\$0.56

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

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For The DFA Investment Trust Company, this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. The DFA Investment Trust Company filed its most recent Form N-PORT with the SEC on September 27, 2019. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

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

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

**PORTFOLIO HOLDINGS**

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

**DOMESTIC EQUITY PORTFOLIO**

<b>The U.S. Large Cap Value Series</b>	
Communication Services.....	12.2%
Consumer Discretionary.....	6.8%
Consumer Staples.....	4.8%
Energy.....	12.3%
Financials.....	23.6%
Health Care.....	14.4%
Industrials.....	10.7%
Information Technology.....	9.9%
Materials.....	4.7%
Real Estate.....	0.3%
Utilities.....	0.3%
	<u>100.0%</u>

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

**October 31, 2019**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (98.6%)</b>			
<b>COMMUNICATION SERVICES — (12.0%)</b>			
AT&T, Inc.....	33,969,452	\$1,307,484,208	4.4%
* Charter Communications, Inc., Class A.....	940,732	440,130,874	1.5%
Comcast Corp., Class A.....	21,970,229	984,705,664	3.3%
Walt Disney Co. (The).....	3,453,204	448,640,264	1.5%
Other Securities.....		438,144,096	1.4%
<b>TOTAL COMMUNICATION SERVICES.....</b>		<u>3,619,105,106</u>	<u>12.1%</u>
<b>CONSUMER DISCRETIONARY — (6.7%)</b>			
DR Horton, Inc.....	3,053,585	159,916,246	0.5%
General Motors Co.....	6,055,833	225,034,754	0.8%
Target Corp.....	1,473,116	157,490,831	0.5%
Other Securities.....		1,477,743,583	4.9%
<b>TOTAL CONSUMER DISCRETIONARY.....</b>		<u>2,020,185,414</u>	<u>6.7%</u>
<b>CONSUMER STAPLES — (4.8%)</b>			
Mondelez International, Inc., Class A.....	3,530,822	185,191,614	0.6%
Tyson Foods, Inc., Class A.....	1,750,467	144,921,163	0.5%
Walgreens Boots Alliance, Inc.....	3,401,321	186,324,364	0.6%
Walmart, Inc.....	3,918,069	459,432,771	1.5%
Other Securities.....		460,308,472	1.6%
<b>TOTAL CONSUMER STAPLES.....</b>		<u>1,436,178,384</u>	<u>4.8%</u>
<b>ENERGY — (12.1%)</b>			
Chevron Corp.....	8,424,414	978,411,442	3.3%
ConocoPhillips.....	5,133,675	283,378,860	0.9%
Exxon Mobil Corp.....	13,344,776	901,706,514	3.0%
Marathon Petroleum Corp.....	3,109,699	198,865,251	0.7%
Phillips 66.....	1,185,191	138,454,013	0.5%
Valero Energy Corp.....	2,446,279	237,240,137	0.8%
Other Securities.....		908,813,560	3.0%
<b>TOTAL ENERGY.....</b>		<u>3,646,869,777</u>	<u>12.2%</u>
<b>FINANCIALS — (23.2%)</b>			
Bank of America Corp.....	22,040,613	689,210,000	2.3%
Bank of New York Mellon Corp. (The).....	3,657,167	170,972,557	0.6%
* Berkshire Hathaway, Inc., Class B.....	2,984,980	634,547,048	2.1%
Capital One Financial Corp.....	2,121,634	197,842,371	0.7%
Citigroup, Inc.....	7,149,102	513,734,470	1.7%
Fifth Third Bancorp.....	4,857,785	141,264,388	0.5%
Goldman Sachs Group, Inc. (The).....	1,393,141	297,268,427	1.0%
JPMorgan Chase & Co.....	7,660,148	956,905,688	3.2%
Morgan Stanley.....	4,980,221	229,339,177	0.8%
PNC Financial Services Group, Inc. (The).....	1,313,525	192,694,118	0.6%
Travelers Cos., Inc. (The).....	1,165,331	152,728,281	0.5%
Wells Fargo & Co.....	16,157,084	834,190,247	2.8%
Other Securities.....		1,996,982,476	6.6%
<b>TOTAL FINANCIALS.....</b>		<u>7,007,679,248</u>	<u>23.4%</u>
<b>HEALTH CARE — (14.2%)</b>			
Anthem, Inc.....	1,376,563	370,405,572	1.2%

## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
* Cigna Corp.....	1,498,160	\$ 267,361,634	0.9%
CVS Health Corp.....	5,447,574	361,664,438	1.2%
Danaher Corp.....	1,690,202	232,943,640	0.8%
Humana, Inc.....	529,635	155,818,617	0.5%
Medtronic P.L.C.....	4,359,974	474,801,169	1.6%
Pfizer, Inc.....	24,583,746	943,278,334	3.2%
Thermo Fisher Scientific, Inc.....	1,073,774	324,258,273	1.1%
Other Securities.....		<u>1,154,628,998</u>	<u>3.8%</u>
TOTAL HEALTH CARE.....		<u>4,285,160,675</u>	<u>14.3%</u>
INDUSTRIALS — (10.6%)			
Delta Air Lines, Inc.....	2,950,569	162,517,341	0.5%
Eaton Corp. P.L.C.....	1,816,899	158,270,072	0.5%
FedEx Corp.....	1,023,792	156,292,087	0.5%
Norfolk Southern Corp.....	1,385,379	252,138,978	0.8%
Republic Services, Inc.....	1,904,674	166,678,022	0.6%
Stanley Black & Decker, Inc.....	1,031,996	156,171,955	0.5%
* United Airlines Holdings, Inc.....	1,825,283	165,808,708	0.6%
United Technologies Corp.....	2,227,609	319,840,100	1.1%
Other Securities.....		<u>1,652,160,523</u>	<u>5.6%</u>
TOTAL INDUSTRIALS.....		<u>3,189,877,786</u>	<u>10.7%</u>
INFORMATION TECHNOLOGY — (9.8%)			
Fidelity National Information Services, Inc.....	1,545,803	203,675,003	0.7%
HP, Inc.....	9,619,949	167,098,514	0.6%
Intel Corp.....	22,465,295	1,269,963,126	4.3%
* Micron Technology, Inc.....	5,266,057	250,401,010	0.8%
Other Securities.....		<u>1,051,055,240</u>	<u>3.4%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>2,942,192,893</u>	<u>9.8%</u>
MATERIALS — (4.6%)			
Other Securities.....		<u>1,394,107,868</u>	<u>4.7%</u>
REAL ESTATE — (0.3%)			
Other Securities.....		<u>85,587,023</u>	<u>0.3%</u>
UTILITIES — (0.3%)			
Other Securities.....		<u>94,489,673</u>	<u>0.3%</u>
TOTAL COMMON STOCKS (Cost \$21,723,243,935).....			
		<u>29,721,433,847</u>	<u>99.3%</u>
TEMPORARY CASH INVESTMENTS — (0.6%)			
State Street Institutional U.S. Government Money Market Fund, 1.752%.....	166,338,555	<u>166,338,555</u>	<u>0.6%</u>
SECURITIES LENDING COLLATERAL — (0.8%)			
@§ The DFA Short Term Investment Fund.....	22,114,935	<u>255,891,910</u>	<u>0.8%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$22,145,430,170).....			
		<u>\$30,143,664,312</u>	<u>100.7%</u>

## THE U.S. LARGE CAP VALUE SERIES

### CONTINUED

As of October 31, 2019, The U.S. Large Cap Value Series had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500 <sup>®</sup> Emini Index.....	985	12/20/19	\$148,128,680	\$149,513,150	\$1,384,470
<b>Total Futures Contracts.....</b>			<b><u>\$148,128,680</u></b>	<b><u>\$149,513,150</u></b>	<b><u>\$1,384,470</u></b>

Summary of the Series' investments as of October 31, 2019, 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.....	\$ 3,619,105,106	—	—	\$ 3,619,105,106
Consumer Discretionary.....	2,020,185,414	—	—	2,020,185,414
Consumer Staples.....	1,436,178,384	—	—	1,436,178,384
Energy.....	3,646,869,777	—	—	3,646,869,777
Financials.....	7,007,679,248	—	—	7,007,679,248
Health Care.....	4,285,160,675	—	—	4,285,160,675
Industrials.....	3,189,877,786	—	—	3,189,877,786
Information Technology.....	2,942,192,893	—	—	2,942,192,893
Materials.....	1,394,107,868	—	—	1,394,107,868
Real Estate.....	85,587,023	—	—	85,587,023
Utilities.....	94,489,673	—	—	94,489,673
Temporary Cash Investments.....	166,338,555	—	—	166,338,555
Securities Lending Collateral.....	—	\$255,891,910	—	255,891,910
Futures Contracts**.....	1,384,470	—	—	1,384,470
<b>TOTAL.....</b>	<b><u>\$29,889,156,872</u></b>	<b><u>\$255,891,910</u></b>	<b><u>—</u></b>	<b><u>\$30,145,048,782</u></b>

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

See accompanying Notes to Financial Statements.



**THE DFA INVESTMENT TRUST COMPANY**  
**STATEMENT OF ASSETS AND LIABILITIES**  
**OCTOBER 31, 2019**  
**(Amounts in thousands)**

	<u>The U.S. Large Cap Value Series*</u>
<b>ASSETS:</b>	
Investment Securities at Value (including \$576,819 of securities on loan, respectively).....	\$29,721,433
Temporary Cash Investments at Value & Cost.....	166,339
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$255,848).....	255,892
Segregated Cash for Futures Contracts.....	6,206
Receivables:	
Dividends and Interest.....	40,355
Securities Lending Income.....	98
Total Assets.....	<u>30,190,323</u>
<b>LIABILITIES:</b>	
Payables:	
Upon Return of Securities Loaned.....	255,842
Due to Advisor.....	2,486
Futures Margin Variation.....	591
Accrued Expenses and Other Liabilities.....	1,726
Total Liabilities.....	<u>260,645</u>
<b>NET ASSETS</b> .....	<u>\$29,929,678</u>
Investment Securities at Cost.....	<u>\$21,723,243</u>

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

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**STATEMENT OF OPERATIONS**  
**FOR THE YEAR ENDED OCTOBER 31, 2019**  
**(Amounts in thousands)**

	<u>The U.S. Large Cap Value Series#</u>
<b>Investment Income</b>	
Dividends (Net of Foreign Taxes Withheld of \$0).....	\$ 755,430
Income from Securities Lending.....	<u>1,639</u>
Total Investment Income.....	<u>757,069</u>
<b>Expenses</b>	
Investment Management Fees.....	29,007
Accounting & Transfer Agent Fees.....	1,223
Custodian Fees.....	301
Directors'/Trustees' Fees & Expenses.....	172
Professional Fees.....	446
Other.....	<u>581</u>
Total Expenses.....	<u>31,730</u>
Net Expenses.....	<u>31,730</u>
<b>Net Investment Income (Loss)</b> .....	<u>725,339</u>
<b>Realized and Unrealized Gain (Loss)</b>	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	699,155
Affiliated Investment Companies Shares Sold.....	35
Futures.....	(1,255)
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	565,227
Affiliated Investment Companies Shares.....	21
Futures.....	<u>15,103</u>
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>1,278,286</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u><u>\$2,003,625</u></u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

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

	<b>The U.S. Large Cap Value Series</b>	
	<b>Year Ended Oct 31, 2019</b>	<b>Year Ended Oct 31, 2018</b>
<b>Increase (Decrease) in Net Assets</b>		
Operations:		
Net Investment Income (Loss).....	\$ 725,339	\$ 633,952
Net Realized Gain (Loss) on:		
Investment Securities Sold***.....	699,155	1,506,250
Affiliated Investment Companies Shares Sold.....	35	(48)
Futures.....	(1,255)	32,885
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	565,227	(1,356,683)
Affiliated Investment Companies Shares.....	21	(15)
Futures.....	15,103	(21,778)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>2,003,625</u>	<u>794,563</u>
Transactions in Interest:		
Contributions.....	1,481,953	2,333,386
Withdrawals.....	<u>(2,798,695)</u>	<u>(1,561,700)</u>
Net Increase (Decrease) from Transactions in Interest.....	<u>(1,316,742)</u>	<u>771,686</u>
Total Increase (Decrease) in Net Assets.....	686,883	1,566,249
<b>Net Assets</b>		
Beginning of Year.....	<u>29,242,795</u>	<u>27,676,546</u>
End of Year.....	<u>\$29,929,678</u>	<u>\$29,242,795</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 of \$0.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0.

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	The U.S. Large Cap Value Series				
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015
Total Return .....	7.15%	2.95%	24.31%	4.75%	1.32%
Net Assets, End of Year (thousands) .....	\$29,929,678	\$29,242,795	\$27,676,546	\$20,916,568	\$19,094,057
Ratio of Expenses to Average Net Assets .....	0.11%	0.11%	0.11%	0.11%	0.11%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) .....	0.11%	0.11%	0.11%	0.11%	0.11%
Ratio of Net Investment Income to Average Net Assets .....	2.50%	2.14%	2.19%	2.39%	2.20%
Portfolio Turnover Rate .....	10%	13%	15%	15%	16%

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

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**NOTES TO FINANCIAL STATEMENTS**

**A. Organization:**

The DFA Investment Trust Company (the "Trust") is an open-end management investment company registered under the Investment Company Act of 1940. The Trust consists of eleven portfolios, one of which, The U.S. Large Cap Value Series (the "Series"), is included in this section of the report. The remaining operational portfolios are presented in separate reports. The Series is an investment company, and accordingly, follows the accounting and reporting guidance under the Financial Accounting Standards Board ("FASB") Accounting Standards Certification ("ASC"), Topic 946, "Financial Services-Investment Companies."

**B. Significant Accounting Policies:**

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

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

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

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

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

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

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

A summary of the inputs used to value the Series' investments by each major security type, industry and/or country is disclosed previously in this note. Valuation hierarchy tables have been included at the end of the Summary 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. *Deferred Compensation Plan:* Each eligible Trustee of the Trust may elect to participate in the Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Trustees may defer payment of all or a portion of their total fees earned as a Trustee. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Micro Cap Portfolio, DFA International Value Portfolio, International Core Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Core Equity Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Trustees may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Trustee shall have the right in a notice of election (the "Notice") to defer the receipt of the Trustee's deferred compensation until a date specified by such Trustee in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Trustee ceases to be a member of the Board of Trustees of the Trust; and (ii) five years following the effective date of the Trustee's first deferral election. If a Trustee who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Trustee's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Trustee ceases to be a member of the Board (unless the Trustee files an amended Notice selecting a different distribution date). As of October 31, 2019, none of the Trustees have requested or received a distribution of proceeds of a deferred fee account.

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

**C. Investment Advisor:**

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Series. For the year ended October 31, 2019, investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

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

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

Certain Officers and Trustees of the Advisor are also Officers and Trustees of the Trust; however, such Officers and Trustees (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Trust. For the year ended October 31, 2019, the total related amounts paid by the Trust to the CCO were \$73 (in thousands). The total related amounts paid by each of the Series are included in Other Expenses on the Statement of Operations.

#### D. Deferred Compensation:

As of October 31, 2019, the total liability for deferred compensation to Trustees is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amount in thousands):

The U.S. Large Cap Value Series..... \$680

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

For the year ended October 31, 2019, the Series' transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. Government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
The U.S. Large Cap Value Series.....	\$3,093,702	\$2,922,384

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

For the year ended October 31, 2019, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	<u>Balance at October 31, 2018</u>	<u>Purchases at Cost</u>	<u>Proceeds from Sales</u>	<u>Net Realized Gain/(Loss) on Sales</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Balance at October 31, 2019</u>	<u>Shares as of October 31, 2019</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
<b>The U.S. Large Cap Value Series</b>									
The DFA Short Term Investment Fund	\$516,726	\$5,011,809	\$5,272,699	\$35	\$21	\$255,892	22,115	\$14,604	—
<b>Total</b>	<u>\$516,726</u>	<u>\$5,011,809</u>	<u>\$5,272,699</u>	<u>\$35</u>	<u>\$21</u>	<u>\$255,892</u>	<u>22,115</u>	<u>\$14,604</u>	<u>—</u>

#### F. Federal Income Taxes:

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

As of October 31, 2019, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
The U.S. Large Cap Value Series.....	\$22,130,188	\$9,582,563	\$(1,569,086)	\$8,013,477

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

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

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

**G. Financial Instruments:**

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

**Derivative Financial Instruments:**

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

1. *Futures Contracts:* The Series may purchase or sell futures contracts and options on futures contracts for equity securities and indices to adjust market exposure based on actual or expected cash inflows to or outflows from the Series. The Series, however, does not intend to sell futures contracts to establish short positions in individual securities. Upon entering into a futures contract, the Series deposits cash or pledges U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Series as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Series records a realized gain or loss, which is presented in the Statement of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

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

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2019 was as follows (amount in thousands):

	<u>Futures**</u>
The U.S. Large Cap Value Series.....	\$190,177

\*\* Average Notional Value of contracts

The following is a summary of the Series' derivative instrument holdings categorized by primary risk exposure as of October 31, 2019 (amounts in thousands):

	<u>Asset Derivatives Value</u>	
	<u>Total Value at October 31, 2019</u>	<u>Equity Contracts *,(1)</u>
The U.S. Large Cap Value Series.....	\$1,384	\$1,384

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

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



The following is a summary of the realized and change in unrealized gains and losses from the Series' derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2019 (amounts in thousands):

	<u>Realized Gain (Loss) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (1)</u>
The U.S. Large Cap Value Series.....	\$(1,255)	\$(1,255)

	<u>Change in Unrealized Appreciation (Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (2)</u>
The U.S. Large Cap Value Series.....	\$15,103	\$15,103

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

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

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

The Trust, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 10, 2019, with its domestic custodian bank. A line of credit with similar terms was in effect through April 10, 2019. 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 8, 2020.

The Trust, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 4, 2019. A line of credit with similar terms was in effect through January 4, 2019. 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 3, 2020.

There were no borrowings by the Series under the lines of credit during the year ended October 31, 2019.

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

The Series did not use the interfund lending program during the year ended October 31, 2019.

## I. Affiliated Trades:

Cross trades for the year ended October 31, 2019, if any, were executed by the Series pursuant to procedures adopted by the Board of Trustees of the Trust to ensure compliance with Rule 17a-7 under the Investment Company Act of 1940 (the "1940 Act"). Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of a common investment advisor (or affiliated investment advisors), common Trustees and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Series complied with the Rule 17a-7 Procedures adopted by the Board of Trustees of the Trust.

For the year ended October 31, 2019, cross trades by the Series under Rule 17a-7 were as follows (amounts in thousands):

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
The U.S. Large Cap Value Series.....	\$347,838	\$428,849	\$(68,292)

## J. Securities Lending:

As of October 31, 2019, the Series had securities on loan to brokers/dealers, for which the Series received cash collateral. In addition, the Series received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amount in thousands):

	<u>Non-Cash Collateral Market Value</u>
The U.S. Large Cap Value Series.....	\$337,733

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

Subject to its stated investment policies, the Series will generally invest the cash collateral received for the loaned securities in The DFA Short Term Investment Fund (the "Money Market Series"), an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. Income received from the Money Market Series is netted with fees for securities lending and collateral investment expenses and with other payments to and from borrowers of securities. The Series also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. Additionally, the Series will be

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2019:

	Remaining Contractual Maturity of the Agreements As of October 31, 2019				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
<b>Securities Lending Transactions</b>					
<b>The U.S. Large Cap Value Series</b>					
Common Stocks.....	\$255,842	—	—	—	\$255,842

#### K. Indemnites; Contractual Obligations:

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

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

#### L. Recently Issued Accounting Standards:

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. Management has evaluated the requirements of this update and does not expect any material impact to the Fund’s financial statements.

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

#### M. Other:

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

The U.S. Large Cap Value Series has been named as a defendant in a multi-district litigation pending in the United States District Court for the Southern District of New York (the “Court”), captioned IN RE TRIBUNE COMPANY FRAUDULENT CONVEYANCE LITIGATION, No. 11-MD-2296-RJS (the “Tribune MDL”). The Tribune MDL arises from the 2007 leveraged buyout of The Tribune Company (“Tribune”) (the “LBO”) and Tribune’s subsequent bankruptcy and reorganization. In connection with the LBO, thousands of Tribune shareholders, including The U.S. Large Cap Value Series, sold Tribune shares back to Tribune for \$34 per share. The Tribune MDL includes a series of lawsuits brought by individual creditors of Tribune (the “Individual Creditor Actions”) and a lawsuit brought by a court-appointed trustee (the “Trustee”) on behalf of the committee of unsecured creditors of Tribune (the

“Committee Action,” and with the Individual Creditor Actions, collectively referred to as the “Lawsuits”). The Lawsuits seek to unwind the LBO stock repurchases as fraudulent transfers and recover the stock repurchase proceeds paid to the Tribune shareholders who participated in the LBO.

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

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

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

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

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

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

## **Report of Independent Registered Public Accounting Firm**

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

### ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, of The U.S. Large Cap Value Series (one of the series constituting The DFA Investment Trust Company, hereafter referred to as the “Series”) as of October 31, 2019, the related statement of operations for the year ended October 31, 2019, the statement of changes in net assets for each of the two years in the period ended October 31, 2019, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2019 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Series as of October 31, 2019, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2019 and the financial highlights for each of the five years in the period ended October 31, 2019 in conformity with accounting principles generally accepted in the United States of America.

### ***Basis for Opinion***

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2019 by correspondence with the custodian, broker and the transfer agent of the investee fund. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania  
December 20, 2019

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

## FUND MANAGEMENT

(Unaudited)

### Trustees/Directors

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

Each Board has three standing committees, an Audit Committee, a Nominating Committee, and an Investment Strategy Committee (the “Strategy Committee”). The Audit Committee is composed of George M. Constantinides, Roger G. Ibbotson, Abbie J. Smith and Ingrid M. Werner. Each member of the Audit Committee is a disinterested Trustee/Director. The Audit Committee oversees the Fund’s accounting and financial reporting policies and practices, the Fund’s internal controls, the Fund’s financial statements and the independent audits thereof and performs other oversight functions as requested by the Board. The Audit Committee recommends the appointment of each Fund’s independent registered certified public accounting firm and acts as a liaison between the Fund’s independent registered certified public accounting firm and the full Board. There were two Audit Committee meetings held during the fiscal year ended October 31, 2019.

Each Board’s Nominating Committee is composed of George M. Constantinides, Roger G. Ibbotson, Myron S. Scholes, Edward P. Lazear, Abbie J. Smith, Douglas W. Diamond, Darrell Duffie and Ingrid M. Werner. Each member of the Nominating Committee is a disinterested Trustee/Director. The Nominating Committee for each Board makes recommendations for nominations of disinterested and interested members on the Board to the disinterested Board members and to the full Board. The Nominating Committee evaluates a candidate’s qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. The Nominating Committee met one time during the fiscal year ended October 31, 2019.

Each Board’s Strategy Committee is composed of Gerard K. O’Reilly, Douglas W. Diamond, Edward P. Lazear, 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, 2019.

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.dimension.com>.

## Disinterested Directors

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
George M. Constantinides University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637  1947	Director	Since 1983	Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).	128 portfolios in 4 investment companies	None
Douglas W. Diamond c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1953	Director	Since 2017	Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1988). Visiting Scholar, Federal Reserve Bank of Richmond (since 1990). Formerly, Fischer Black Visiting Professor of Financial Economics, Alfred P. Sloan School of Management, Massachusetts Institute of Technology (2015 to 2016).	128 portfolios in 4 investment companies	None
Darrell Duffie c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1954	Director	Since March 2019	Dean Witter Distinguished Professor of Finance, Graduate School of Business, Stanford University (since 1984).	128 portfolios in 4 investment companies	Formerly, Director, Moody's Corporation (financial information and information technology) (2008-April 2018).
Roger G. Ibbotson Yale School of Management P.O. Box 208200 New Haven, CT 06520-8200  1943	Director	Since 1981	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).	128 portfolios in 4 investment companies	None
Edward P. Lazear Stanford University Graduate School of Business Knight Management Center, E346 Stanford, CA 94305  1948	Director	Since 2010	Distinguished Visiting Fellow, Becker Friedman Institute for Research in Economics, University of Chicago (since 2015). Morris Arnold Cox Senior Fellow, Hoover Institution (since 2002). Davies Family Professor of Economics, Graduate School of Business, Stanford University (since 1995). Cornerstone Research (expert testimony and economic and financial analysis) (since 2009).	128 portfolios in 4 investment companies	None
Myron S. Scholes c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1941	Director	Since 1981	Chief Investment Strategist, Janus Henderson Investors (since 2014). Frank E. Buck Professor of Finance, Emeritus, Graduate School of Business, Stanford University (since 1981).	128 portfolios in 4 investment companies	Formerly, Adviser, Kuapay, Inc. (2013-2014). Formerly, Director, American Century Fund Complex (registered investment companies) (43 Portfolios) (1980-2014).

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
<p>Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637</p> <p>1953</p>	<p>Director</p>	<p>Since 2000</p>	<p>Boris and Irene Stern Distinguished Service Professor of Accounting, University of Chicago Booth School of Business (since 1980).</p>	<p>128 portfolios in 4 investment companies</p>	<p>Director (since 2000) and formerly, Lead Director (2014-2017), HNI Corporation (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee, UBS Funds (3 investment companies within the fund complex) (19 portfolios) (since 2009).</p>
<p>Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746</p> <p>1961</p>	<p>Director</p>	<p>Since March 2019</p>	<p>Martin and Andrew Murrer Professor of Finance, Fisher College of Business, The Ohio State University (since 1998). Adjunct Member, the Prize Committee for the Swedish Riksbank Prize in Economic Sciences in Memory of Alfred Nobel (annual award for significant scientific research contribution) (since January 2018). President, Western Finance Association (global association of academic researchers and practitioners in finance) (since June 2018). Director, American Finance Association (global association of academic researchers and practitioners in finance) (since January 2019). Member, Economic Advisory Committee, FINRA (since 2017). Chairman, Scientific Advisory Board, Swedish House of Finance (institute supporting academic research in finance) (since 2014). Member, Scientific Board, Danish Finance Institute (institute supporting academic research in finance) (since 2017). Member, Academic Board, Mistra Financial Systems (organization funding academic research on environment, governance and climate/sustainability in finance) (since 2016). Fellow, Center for Analytical Finance (academic research) (since 2015). Associate Editor, Journal of Finance (since 2016).</p>	<p>128 portfolios in 4 investment companies</p>	<p>Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).</p>



## Interested Director

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

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
David G. Booth 6300 Bee Cave Road, Building One Austin, TX 78746  1946	Chairman and Director	Since 1981	Chairman, Director/Trustee, and formerly, President and Co-Chief Executive Officer (each until March 2017) of Dimensional Emerging Markets Value Fund (“DEM”), DFAIDG, Dimensional Investment Group Inc. (“DIG”) and 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”). Formerly, Chairman and Director (2009-2018) and Co-Chief Executive Officer (2010 – June 2017) of Dimensional Fund Advisors Canada ULC. Trustee, University of Chicago (since 2002). Trustee, University of Kansas Endowment Association (since 2005). 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).	128 portfolios in 4 investment companies	None

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

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

## Officers

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

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
Valerie A. Brown 1967	Vice President and Assistant Secretary	Since 2001	Vice President and Assistant Secretary of <ul style="list-style-type: none"> <li>• all the DFA Entities (since 2001)</li> <li>• DFA Australia Limited (since 2002)</li> <li>• Dimensional Fund Advisors Ltd. (since 2002)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> <li>• Dimensional Hong Kong Limited (since 2012)</li> </ul> Director, Vice President and Assistant Secretary (since 2003) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul>
Ryan P. Buechner 1982	Vice President and Assistant Secretary	Since September 2019	Vice President and Assistant Secretary of <ul style="list-style-type: none"> <li>• DFAIDG, DIG, DFAITC and DEM (since September 2019)</li> </ul> Vice President (since January 2018) of <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Investment LLC</li> <li>• DFA Securities LLC</li> </ul>
David P. Butler 1964	Co-Chief Executive Officer	Since 2017	Co-Chief Executive Officer (since 2017) of <ul style="list-style-type: none"> <li>• all the DFA entities</li> </ul> Director (since 2017) of <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors Canada ULC</li> <li>• Dimensional Japan Ltd.</li> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors Ltd.</li> <li>• DFA Australia Limited</li> </ul> Director and Co-Chief Executive Officer (since 2017) of <ul style="list-style-type: none"> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> </ul> Head of Global Financial Advisor Services (since 2007) for <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> </ul> Formerly, Vice President (2007 – 2017) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul>
Stephen A. Clark 1972	Executive Vice President	Since 2017	Executive Vice President (since 2017) of <ul style="list-style-type: none"> <li>• all the DFA entities</li> </ul> Director and Vice President (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd.</li> </ul> President and Director (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Vice President (since 2008) and Director (since 2016) of <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> </ul> Director (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors Pte. Ltd.</li> <li>• Dimensional Hong Kong Limited</li> </ul> Vice President (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul> Formerly, Vice President (2004 – 2017) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> Formerly, Vice President (2010 – 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Formerly, Head of Institutional, North America (2012 – 2013) and Head of Global Institutional Services (2014-2018) for <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
Christopher S. Crossan 1965	Vice President and Global Chief Compliance Officer	Since 2004	Vice President and Global Chief Compliance Officer (since 2004) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> <li>• DFA Australia Limited</li> <li>• Dimensional Fund Advisors Ltd.</li> </ul> Chief Compliance Officer (since 2006) and Chief Privacy Officer (since 2015) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Chief Compliance Officer of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> <li>• Dimensional Japan Ltd. (since 2017)</li> </ul> Formerly, Vice President and Global Chief Compliance Officer (2010 – 2014) for <ul style="list-style-type: none"> <li>• Dimensional SmartNest (US) LLC</li> </ul>
Gregory K. Hinkle 1958	Vice President, Chief Financial Officer, and Treasurer	Vice President since 2015 and Chief Financial Officer and Treasurer since 2016	Vice President, Chief Financial Officer, and Treasurer (since 2016) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors Ltd.</li> <li>• Dimensional Hong Kong Limited</li> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> <li>• Dimensional Fund Advisors Canada ULC</li> <li>• Dimensional Fund Advisors Pte. Ltd.</li> <li>• DFA Australia Limited</li> </ul> Director (since 2016) for <ul style="list-style-type: none"> <li>• Dimensional Funds plc</li> <li>• Dimensional Funds II plc</li> </ul> Formerly, interim Chief Financial Officer and interim Treasurer (2016) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Fund Advisors Ltd.</li> <li>• DFA Australia Limited</li> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors Pte. Ltd.</li> <li>• Dimensional Hong Kong Limited</li> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Formerly, Controller (2015 – 2016) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> <li>• Dimensional Fund Advisors LP</li> </ul> Formerly, Vice President (2008 – 2015) of <ul style="list-style-type: none"> <li>• T. Rowe Price Group, Inc.</li> </ul> Formerly, Director of Investment Treasury and Treasurer (2008 – 2015) of <ul style="list-style-type: none"> <li>• the T. Rowe Price Funds</li> </ul>
Jeff J. Jeon 1973	Vice President	Since 2004	Vice President (since 2004) and Assistant Secretary (2017-2019) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> Vice President and Assistant Secretary (since 2010) of <ul style="list-style-type: none"> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> </ul>
Joy Lopez 1971	Vice President and Assistant Treasurer	Vice President since 2015 and Assistant Treasurer since 2017	Vice President (since 2015) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> Assistant Treasurer (since 2017) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> Formerly, Senior Tax Manager (2013 – 2015) for <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> </ul>
Kenneth M. Manell 1972	Vice President	Since 2010	Vice President (since 2010) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> </ul>
Catherine L. Newell 1964	President and General Counsel	President since 2017 and General Counsel since 2001	President (since 2017) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> General Counsel (since 2001) of <ul style="list-style-type: none"> <li>• All the DFA Entities</li> </ul> Executive Vice President (since 2017) and Secretary (since 2000) of

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• DFA Securities LLC</li> <li>• Dimensional Investment LLC</li> </ul> Director (since 2002), Vice President (since 1997) and Secretary (since 2002) of <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> <li>• Dimensional Fund Advisors Ltd.</li> </ul> Vice President and Secretary of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC (since 2003)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Japan Ltd. (since 2012)</li> <li>• Dimensional Advisors Ltd (since 2012)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> </ul> Director of <ul style="list-style-type: none"> <li>• Dimensional Funds plc (since 2002)</li> <li>• Dimensional Funds II plc (since 2006)</li> <li>• Director of Dimensional Japan Ltd. (since 2012)</li> <li>• Dimensional Advisors Ltd. (since 2012)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> <li>• Dimensional Hong Kong Limited (since 2012)</li> </ul> Formerly, Vice President and Secretary (2010 – 2014) of <ul style="list-style-type: none"> <li>• Dimensional SmartNest (US) LLC</li> </ul> Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> Formerly, Vice President of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP (1997 – 2017)</li> <li>• Dimensional Holdings Inc. (2006 – 2017)</li> <li>• DFA Securities LLC (1997 – 2017)</li> <li>• Dimensional Investment LLC (2009 – 2017)</li> </ul>
Selwyn Notelovitz 1961	Vice President and Deputy Chief Compliance Officer	Since 2013	Vice President and Deputy Chief Compliance Officer of <ul style="list-style-type: none"> <li>• the DFA Fund Complex (since 2013)</li> <li>• Dimensional Fund Advisors LP (since 2012)</li> </ul>
Carolyn L. O 1974	Vice President and Secretary	Vice President since 2010 and Secretary since 2017	Vice President (since 2010) and Secretary (since 2017) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> Vice President (since 2010) and Assistant Secretary (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Investment LLC</li> </ul> Vice President of <ul style="list-style-type: none"> <li>• DFA Securities LLC (since 2010)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Fund Advisors Canada ULC (since 2016)</li> </ul>
Gerard K. O'Reilly 1976	Co-Chief Executive Officer and Chief Investment Officer	Co-Chief Executive Officer and Chief Investment Officer since 2017	Co-Chief Executive Officer and Chief Investment Officer (since 2017) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Director, Chief Investment Officer and Vice President (since 2017) of <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> </ul> Chief Investment Officer (since 2017) and Vice President (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd.</li> </ul> Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of <ul style="list-style-type: none"> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> </ul> Director of <ul style="list-style-type: none"> <li>• Dimensional Funds plc (since 2014)</li> <li>• Dimensional Fund II plc (since 2014)</li> <li>• Dimensional Holdings Inc. (since 2017)</li> </ul> Formerly, Co-Chief Investment Officer of <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd. (2016 – 2017)</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> <li>• DFA Australia Limited (2014 – 2017)</li> </ul> Formerly, Executive Vice President (2017) and Co-Chief Investment Officer (2014 – 2017) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> Formerly, Vice President (2007 – 2017) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> Formerly, Vice President and Co-Chief Investment Officer (2014 – 2017) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Formerly, Director (2017 – 2018) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul>

<sup>1</sup> Each officer holds office for an indefinite term at the pleasure of the Board of Directors 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.dimensionalfund.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.dimensionalfund.com> and reflects the twelve-month period beginning July 1st and ending June 30th.

**NOTICE TO SHAREHOLDERS**  
**(Unaudited)**

For shareholders that do not have an October 31, 2019 tax year end, this notice is for informational purposes only. For shareholders with an October 31, 2019 tax year end, please consult your tax advisor as to the pertinence of this notice. For the fiscal year November 01, 2018 to October 31, 2019, each Portfolio is designating the following items with regard to distributions paid during the fiscal year. All designations are based on financial information available as of the date of this annual report and, accordingly are subject to change. For each item, it is the intention of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder. The fund designates the maximum amount allowable as Section 199A dividends as defined in Proposed Treasury Regulation §1.199A-3(d).

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Capital	Tax-Exempt Interest	Total Distributions	Qualifying For				Qualifying Short-Term Capital Gain (7)	
							Corporate Dividends Received Deduction (1)	U.S. Government Interest (2)	Foreign Tax Credit (3)	Foreign Source Income (4)		Qualifying Interest Income (6)
Enhanced U.S. Large Company Portfolio.....	35%	24%	41%	—	—	100%	—	—	—	—	—	31%
U.S. Large Cap Equity Portfolio...	100%	—	—	—	—	100%	100%	—	—	—	—	—
U.S. Large Cap Value Portfolio...	30%	—	70%	—	—	100%	100%	—	—	—	—	—
U.S. Targeted Value Portfolio.....	25%	5%	70%	—	—	100%	100%	—	—	—	—	1%
U.S. Small Cap Value Portfolio....	17%	1%	82%	—	—	100%	100%	—	—	—	—	2%
U.S. Core Equity 1 Portfolio.....	74%	—	26%	—	—	100%	100%	—	—	—	—	—
U.S. Core Equity 2 Portfolio.....	63%	—	37%	—	—	100%	100%	—	—	—	—	—
U.S. Vector Equity Portfolio.....	39%	—	61%	—	—	100%	100%	—	—	—	—	—
U.S. Small Cap Portfolio.....	23%	5%	72%	—	—	100%	100%	—	—	—	—	2%
U.S. Micro Cap Portfolio.....	18%	—	82%	—	—	100%	100%	—	—	—	—	—
U.S. High Relative Profitability Portfolio.....	100%	—	—	—	—	100%	100%	—	—	—	—	—
DFA Real Estate Securities Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	—
DFA Commodity Strategy Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	—
<b>Dimensional Investment Group Inc.</b>												
U.S. Large Company Portfolio.....	75%	—	25%	—	—	100%	100%	—	—	—	—	—

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

See accompanying Notes to Financial Statements.

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