

# Annual Report

Year Ended: October 31, 2019

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DFA INVESTMENT DIMENSIONS GROUP INC. / DIMENSIONAL INVESTMENT GROUP INC.

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## DFA Investment Dimensions Group Inc.

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DFA One-Year Fixed Income Portfolio	DFA LTIP Portfolio
DFA Two-Year Global Fixed Income Portfolio	DFA Inflation-Protected Securities Portfolio
DFA Selectively Hedged Global Fixed Income Portfolio	DFA Short-Duration Real Return Portfolio
DFA Five-Year Global Fixed Income Portfolio	DFA Municipal Real Return Portfolio
DFA World ex U.S. Government Fixed Income Portfolio	DFA California Municipal Real Return Portfolio
DFA Short-Term Government Portfolio	DFA Municipal Bond Portfolio
DFA Intermediate Government Fixed Income Portfolio	DFA Short-Term Municipal Bond Portfolio
DFA Short-Term Extended Quality Portfolio	DFA Intermediate-Term Municipal Bond Portfolio
DFA Intermediate-Term Extended Quality Portfolio	DFA California Short-Term Municipal Bond Portfolio
DFA Targeted Credit Portfolio	DFA California Intermediate-Term Municipal Bond Portfolio
DFA Global Core Plus Fixed Income Portfolio	DFA NY Municipal Bond Portfolio
DFA Investment Grade Portfolio	DFA MN Municipal Bond Portfolio
DFA Diversified Fixed Income Portfolio	DFA Oregon Municipal Bond Portfolio

## Dimensional Investment Group Inc.

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DFA Two-Year Fixed Income Portfolio
DFA Two-Year Government Portfolio



### **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.**  
**DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES**

**Schedules of Investments**

Investment Abbreviations

LIBOR	London Interbank Offered Rate
P.L.C.	Public Limited Company
SA	Special Assessment
USTMMR	U.S. Treasury Money Market Rate
AGM	Assured Guaranty Municipal Corporation
ETM	Escrowed to Maturity
GO	General Obligation
PSF-GTD	Public School Fund Guarantee
RB	Revenue Bond
RN	Revenue Note
SCH BD GTY	School Bond Guaranty
SCSDE	South Carolina State Department of Education
SD CRED PROG	School District Credit Program
ST	Special Tax
ST AID WITHHLDG	State Aid Withholding
AMBAC	American Municipal Bond Assurance Corporation
ST GTD	State Guaranteed
SCH BD RES FD	School Board Resolution Fund
FGIC	Federal Guaranty Insurance Corporation
USD	United States Dollar
CAD	Canadian Dollars
DKK	Danish Krone
EUR	Euro
GBP	British Pounds
NOK	Norwegian Krone
SEK	Swedish Krona
AUD	Australian Dollars
JPY	Japanese Yen

## DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

### CONTINUED

#### Investment Footnotes

^	Denominated in USD, unless otherwise noted.
†	See Note B to Financial Statements.
(r)	The adjustable rate shown is effective as of October 31, 2019.
#	Total or Partial Securities on Loan.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.
@	Security purchased with cash proceeds from Securities on Loan.
§	Affiliated Fund.
∞	Rates reflect the effective yields at purchase date.
±	Face Amount of security is not adjusted for inflation.
~	Total or Partial Security pledged as collateral for Swap Agreements.
⊠	Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

#### Financial Highlights

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

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

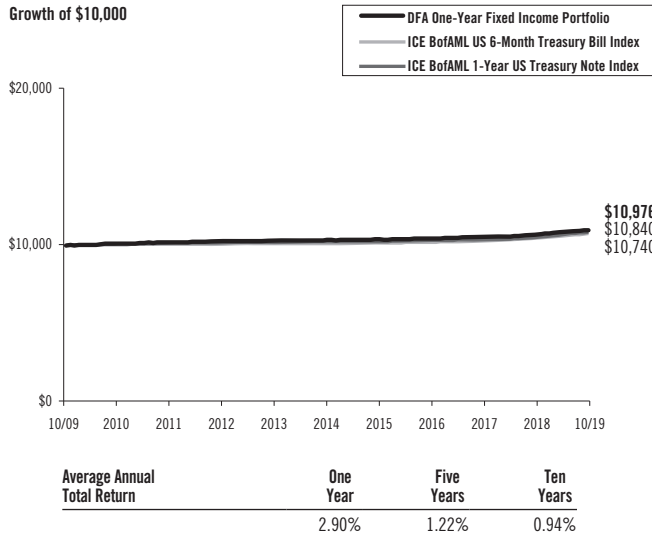
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—	Amounts designated as — are either zero or rounded to zero.
SEC	Securities and Exchange Commission
CPI	Consumer Price Index
(a)	Commencement of Operations.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA One-Year Fixed Income Portfolio vs.  
ICE BofAML US 6-Month Treasury Bill Index,  
ICE BofAML 1-Year US Treasury Note Index**  
October 31, 2009-October 31, 2019

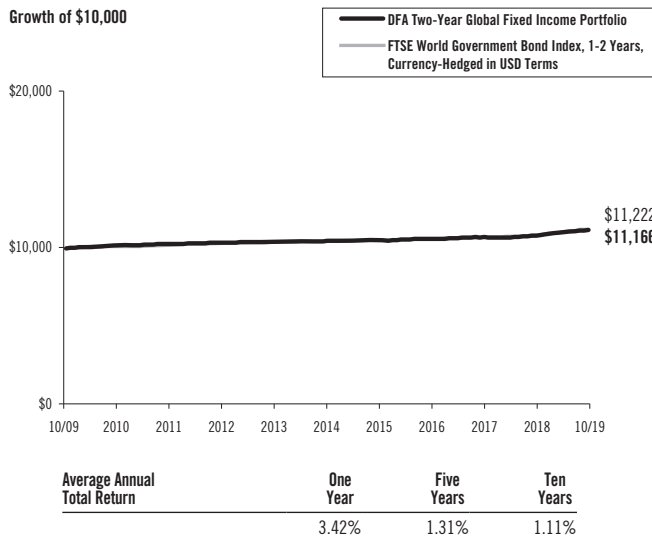


Past performance is not predictive of future performance.

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 Two-Year Global Fixed Income Portfolio vs.  
FTSE World Government Bond Index, 1-2 Years, Currency-Hedged in USD Terms**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

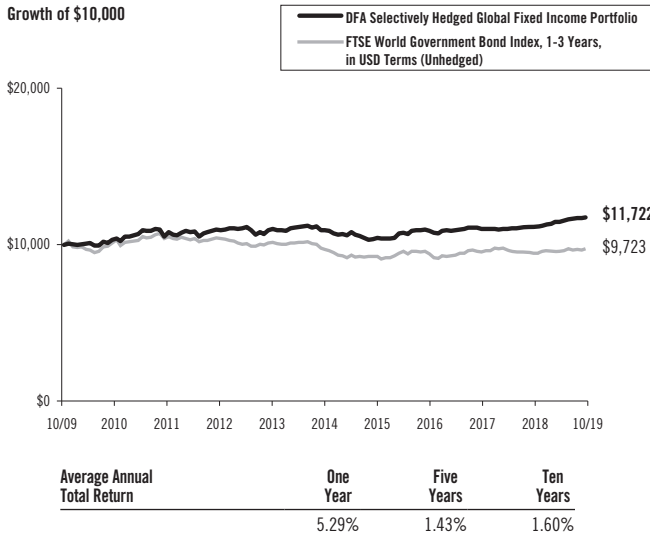
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Selectively Hedged Global Fixed Income Portfolio vs.  
FTSE World Government Bond Index,  
1-3 Years, in USD Terms (Unhedged)**  
October 31, 2009-October 31, 2019

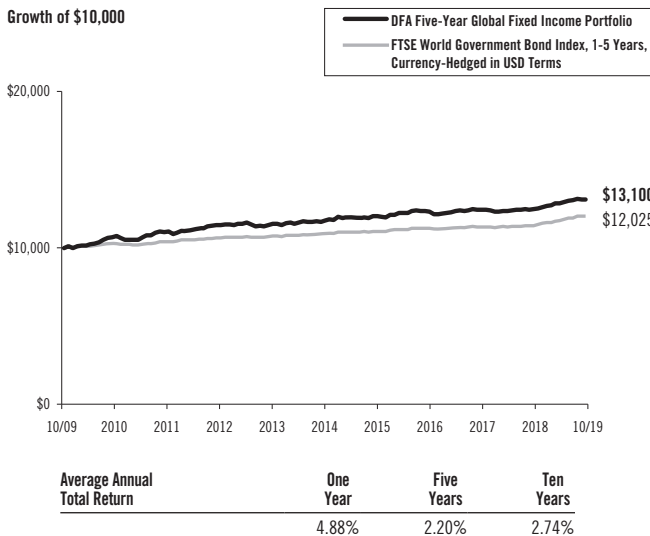


Past performance is not predictive of future performance.

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 Five-Year Global Fixed Income Portfolio vs.  
FTSE World Government Bond Index,  
1-5 Years, Currency-Hedged in USD Terms**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

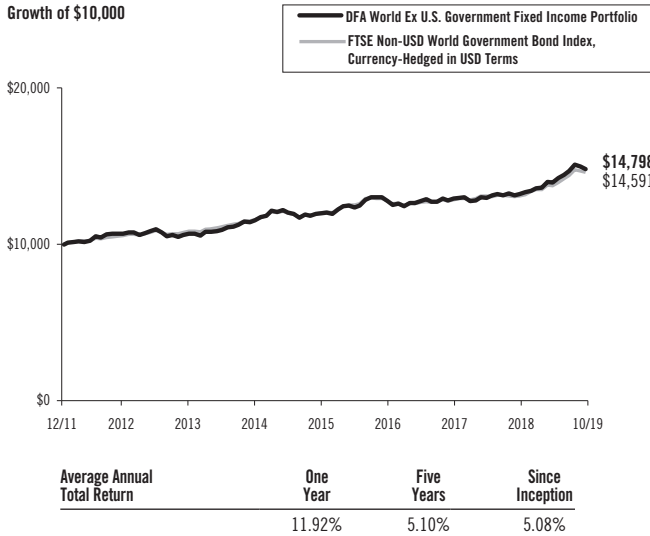
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA World ex U.S. Government Fixed Income Portfolio vs.  
FTSE Non-USD World Government Bond Index, Currency-Hedged in USD Terms**  
December 6, 2011-October 31, 2019

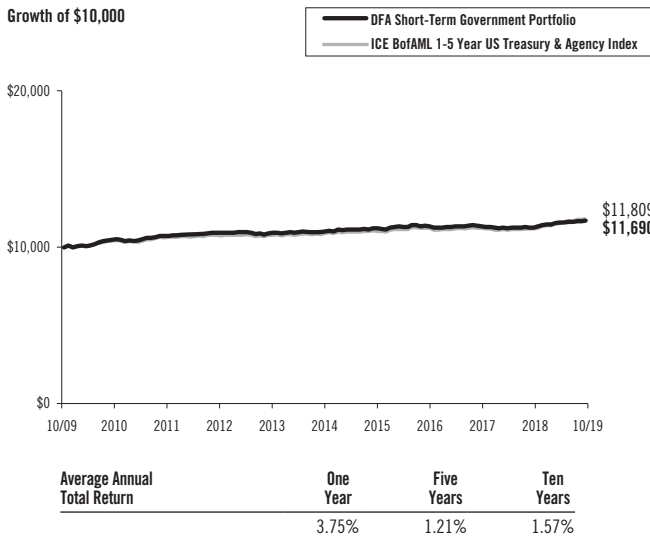


Past performance is not predictive of future performance.

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 Short-Term Government Portfolio vs.  
ICE BofAML 1-5 Year US Treasury & Agency Index**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

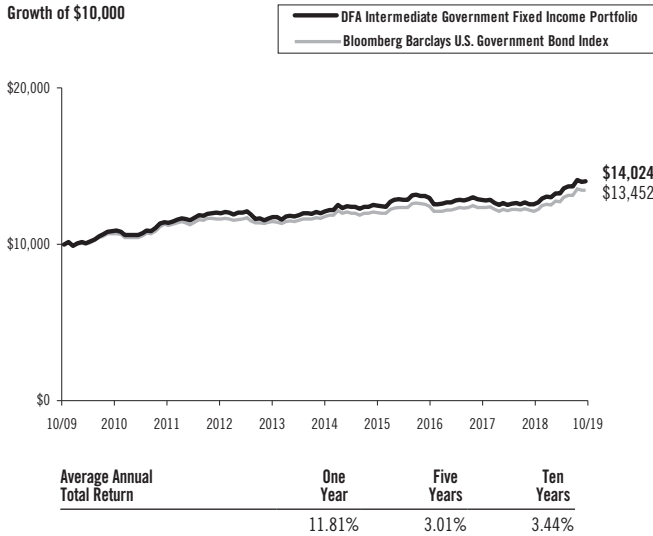
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Intermediate Government Fixed Income Portfolio vs. Bloomberg Barclays U.S. Government Bond Index**  
October 31, 2009-October 31, 2019

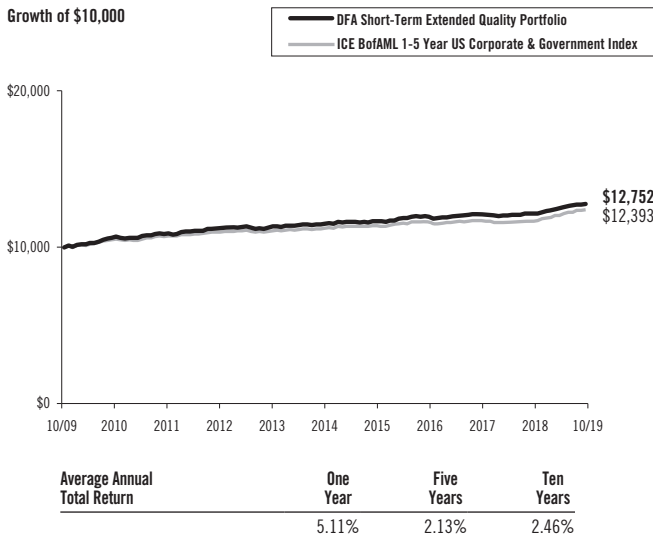


Past performance is not predictive of future performance.

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

Bloomberg Barclays data provided by Bloomberg Finance L.P.

**DFA Short-Term Extended Quality Portfolio vs. ICE BofAML 1-5 Year US Corporate & Government Index**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

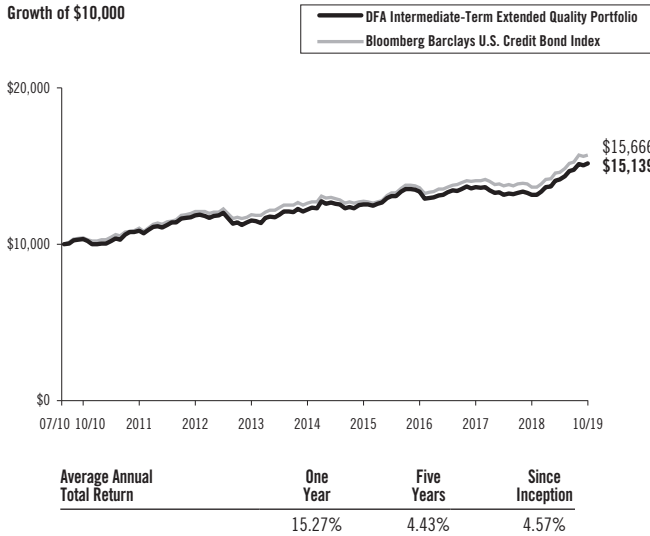
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Intermediate-Term Extended Quality Portfolio vs.  
Bloomberg Barclays U.S. Credit Bond Index**  
July 20, 2010-October 31, 2019

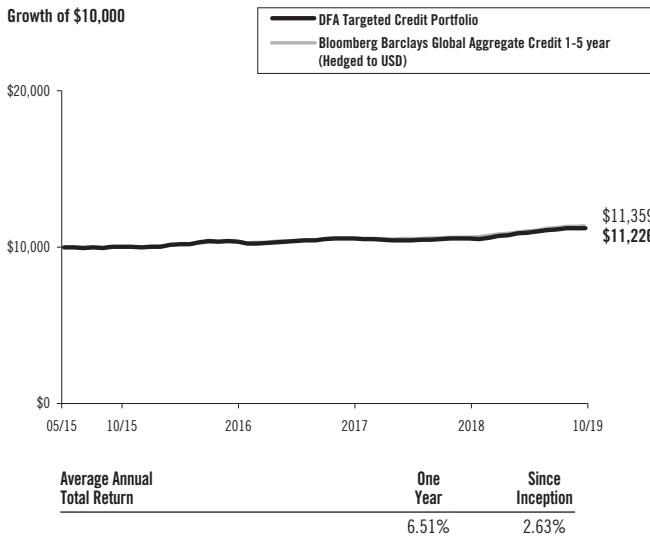


Past performance is not predictive of future performance.

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

Bloomberg Barclays data provided by Bloomberg Finance L.P.

**DFA Targeted Credit Portfolio vs.  
Bloomberg Barclays Global Aggregate Credit 1-5 year (Hedged to USD)**  
May 20, 2015-October 31, 2019



Past performance is not predictive of future performance.

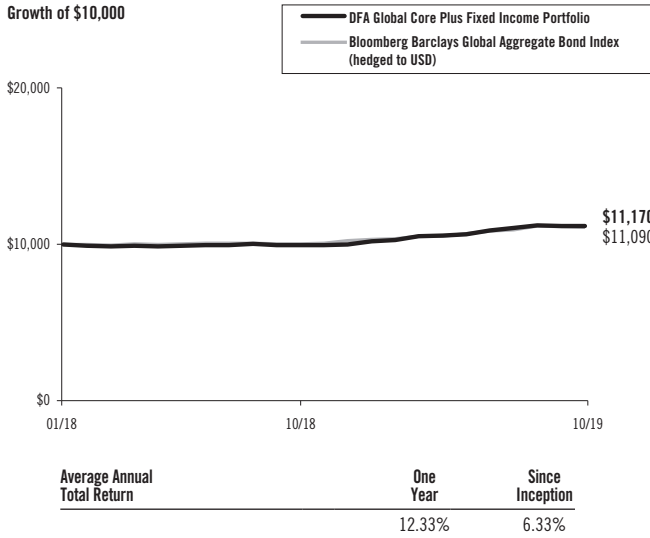
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

Bloomberg Barclays data provided by Bloomberg Finance L.P.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Global Core Plus Fixed Income Portfolio vs.  
Bloomberg Barclays Global Aggregate Bond Index (hedged to USD)**  
January 11, 2018-October 31, 2019

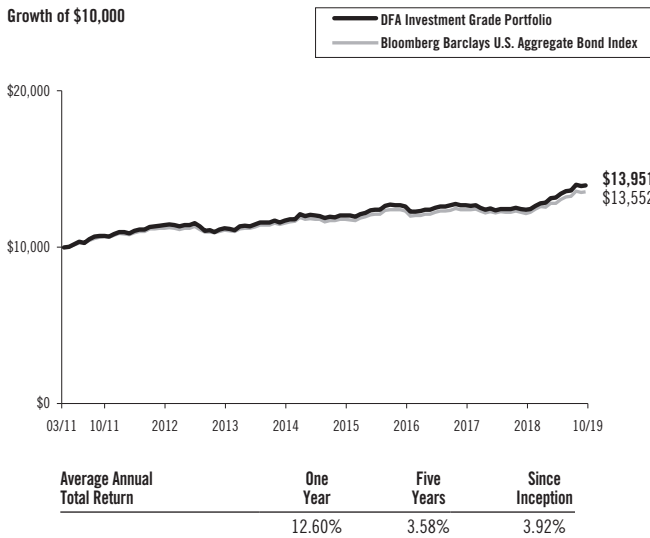


Past performance is not predictive of future performance.

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

Bloomberg Barclays data provided by Bloomberg Finance L.P.

**DFA Investment Grade Portfolio vs.  
Bloomberg Barclays U.S. Aggregate Bond Index**  
March 7, 2011-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.

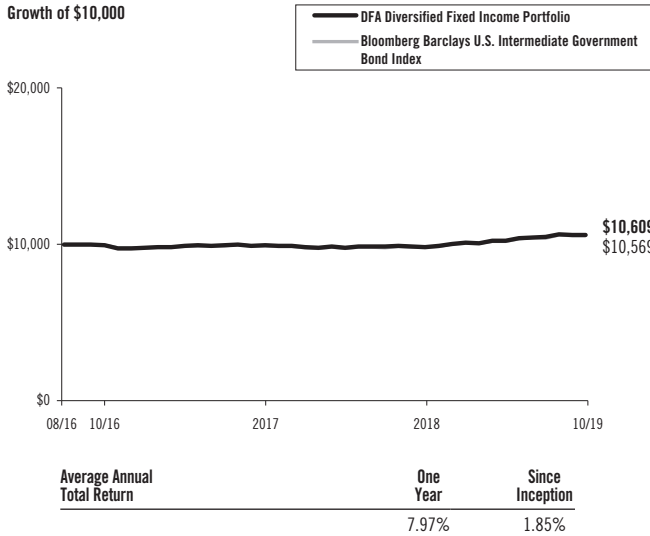
Bloomberg Barclays data provided by Bloomberg Finance L.P.



**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Diversified Fixed Income Portfolio vs.  
Bloomberg Barclays U.S. Intermediate Government Bond Index**  
August 10, 2016-October 31, 2019

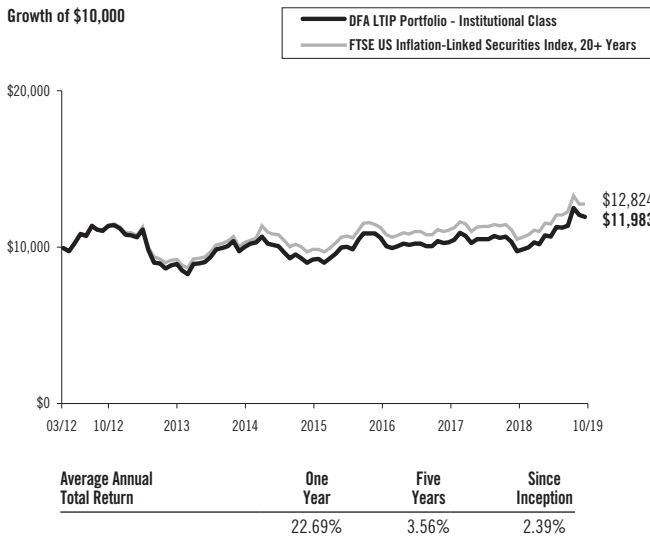


Past performance is not predictive of future performance.

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

Bloomberg Barclays data provided by Bloomberg Finance L.P.

**DFA LTIP Portfolio vs.  
FTSE U.S. Inflation-Linked Securities Index, 20+ Years**  
March 7, 2012-October 31, 2019



Past performance is not predictive of future performance.

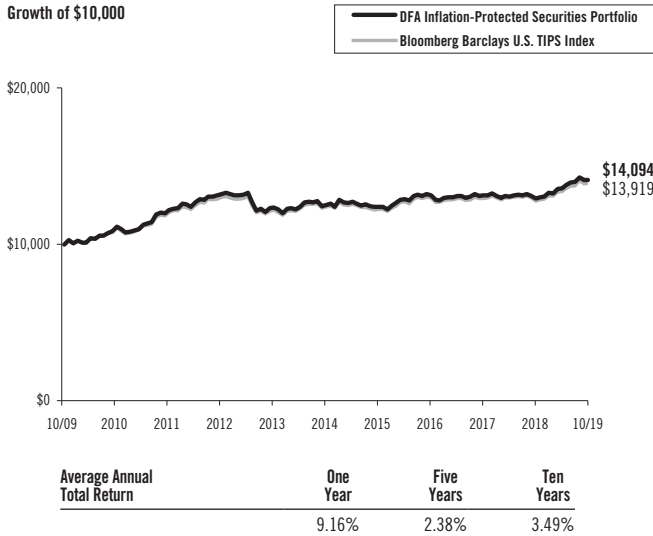
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Inflation-Protected Securities Portfolio vs.  
Bloomberg Barclays U.S. TIPS Index**  
October 31, 2009-October 31, 2019

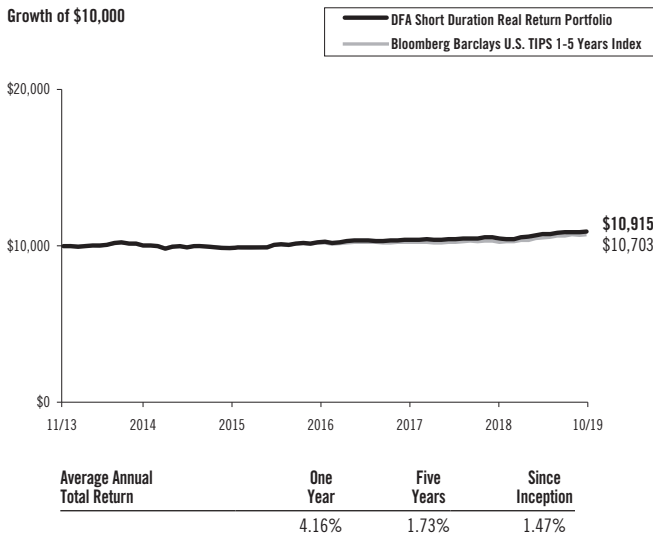


Past performance is not predictive of future performance.

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

Bloomberg Barclays data provided by Bloomberg Finance L.P.

**DFA Short Duration Real Return Portfolio vs.  
Bloomberg Barclays U.S. TIPS 1-5 Years Index**  
November 5, 2013-October 31, 2019



Past performance is not predictive of future performance.

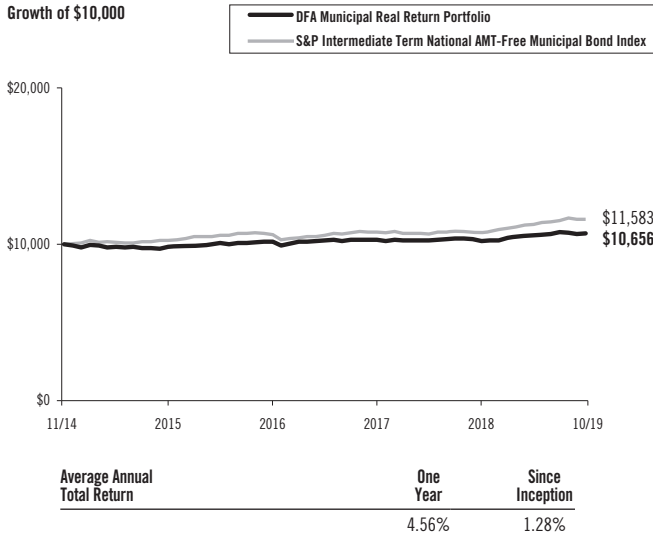
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

Bloomberg Barclays data provided by Bloomberg Finance L.P.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Municipal Real Return Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
November 4, 2014-October 31, 2019

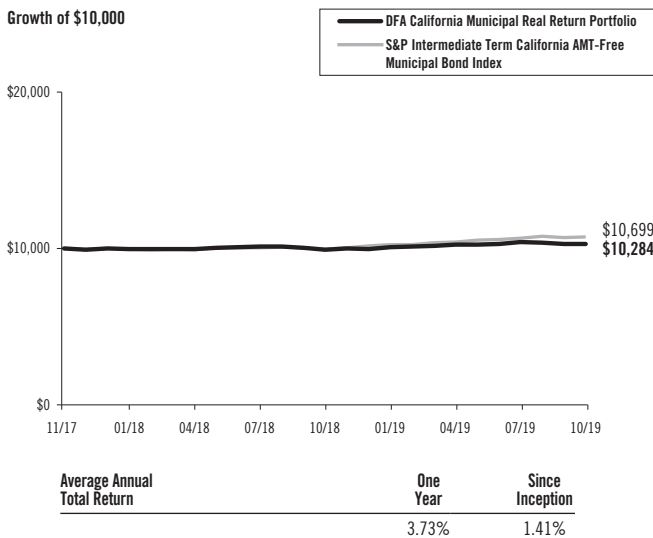


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The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA California Municipal Real Return Portfolio vs.  
S&P Intermediate Term California AMT-Free Municipal Bond Index**  
November 1, 2017-October 31, 2019



Past performance is not predictive of future performance.

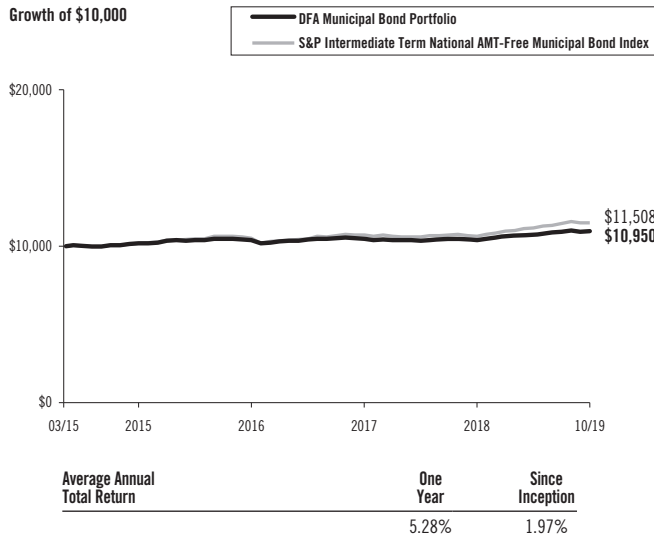
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
March 10, 2015-October 31, 2019

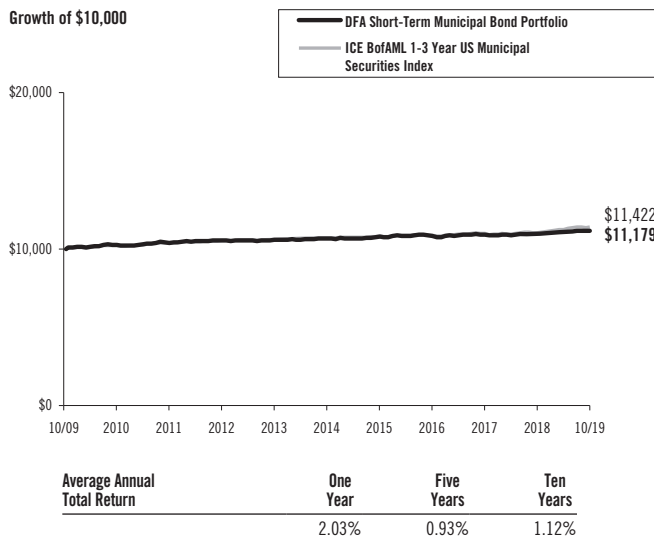


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The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA Short-Term Municipal Bond Portfolio vs.  
ICE BofAML 1-3 Year US Municipal Securities Index**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

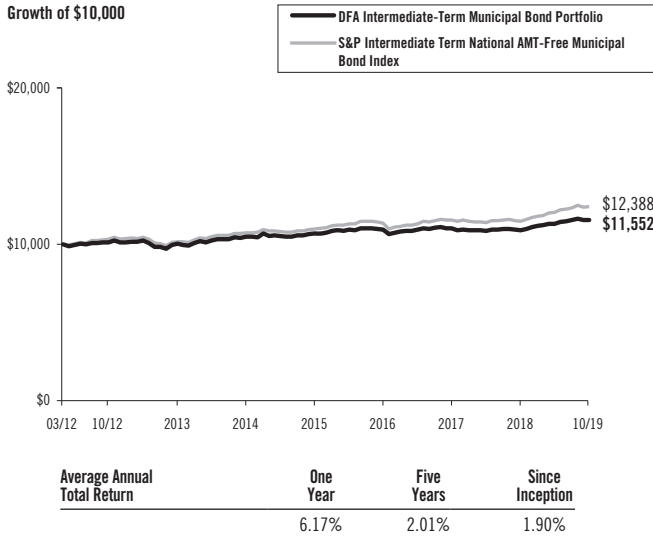
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Intermediate-Term Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
March 1, 2012-October 31, 2019

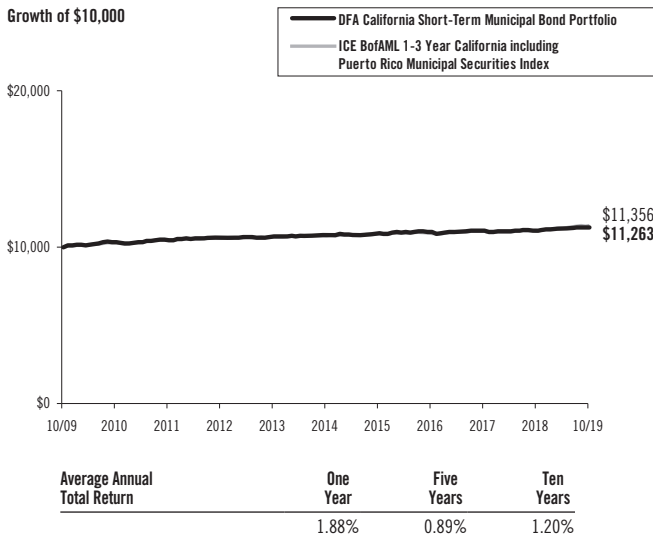


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The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA California Short-Term Municipal Bond Portfolio vs.  
ICE BofAML 1-3 Year California including Puerto Rico Municipal Securities Index**  
October 31, 2009-October 31, 2019



Past performance is not predictive of future performance.

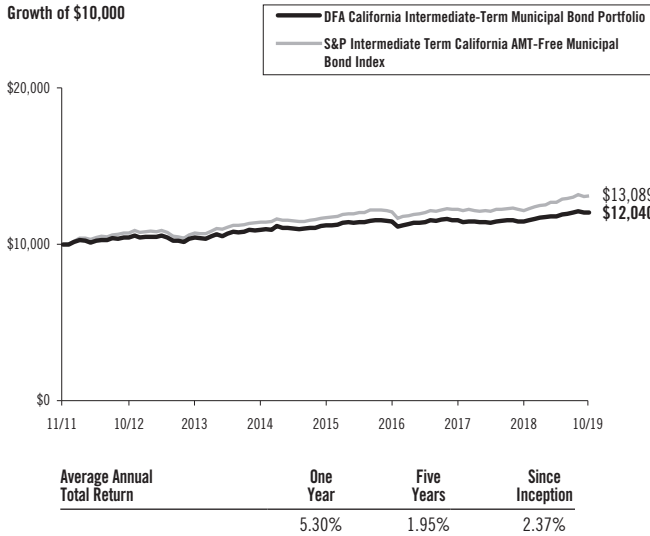
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA California Intermediate-Term Municipal Bond Portfolio vs.  
S&P Intermediate Term California AMT-Free Municipal Bond Index**  
November 29, 2011-October 31, 2019

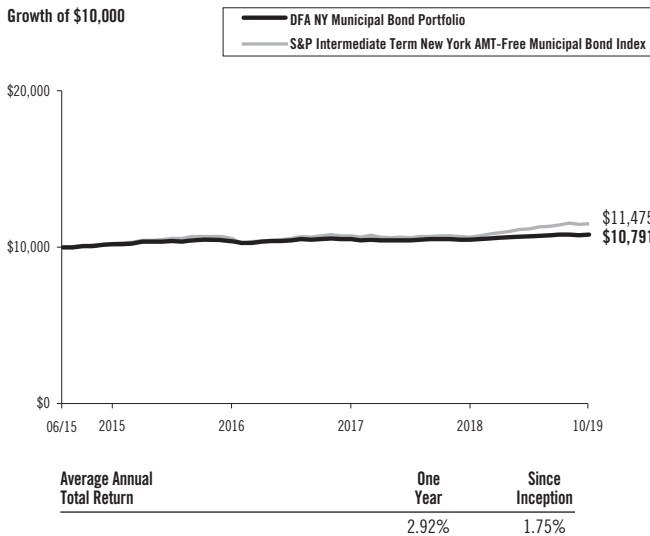


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**DFA NY Municipal Bond Portfolio vs.  
S&P Intermediate Term New York AMT-Free Municipal Bond Index**  
June 16, 2015-October 31, 2019



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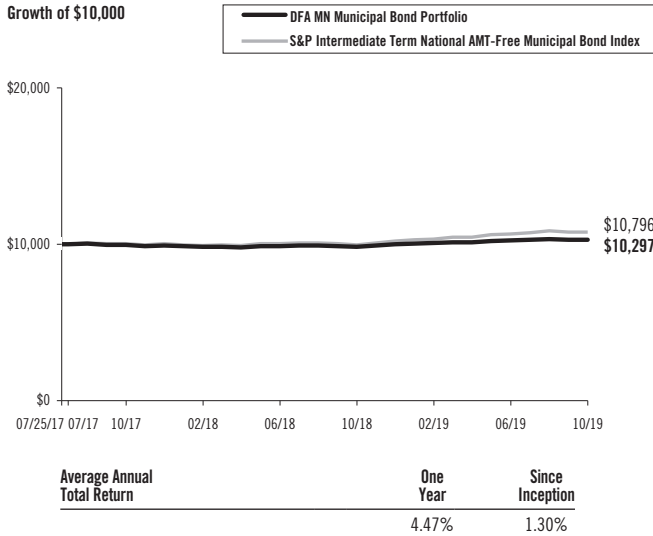
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA MN Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
July 25, 2017-October 31, 2019

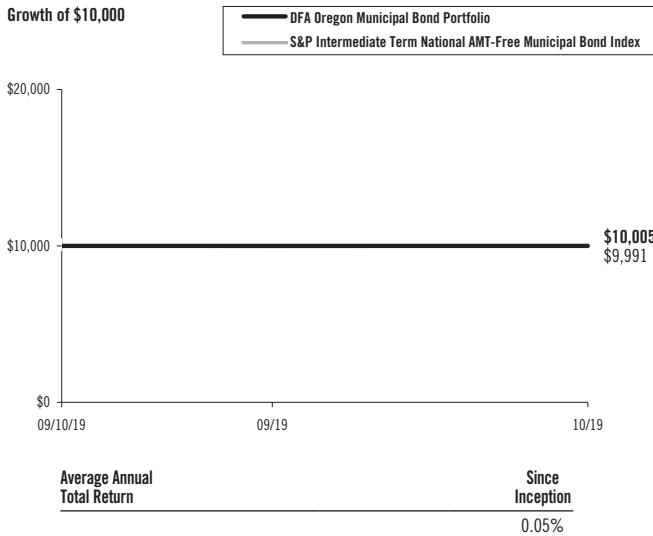


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**DFA Oregon Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
September 10, 2019-October 31, 2019



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

### Fixed Income Market Review

12 Months Ended October 31, 2019

Bond yields decreased in the U.S. during the 12 months ended October 31, 2019. Long-term yields decreased more than short-term yields did. As a result, long-term bonds generally outperformed short-term bonds for the period. Bond yields also generally decreased in Germany, Italy, Japan, Spain, and the U.K., resulting in outperformance of longer-term bonds in these markets as well.

Long-term bonds generally outperformed short-term bonds in global developed fixed income markets for the 12-month period ended October 31, 2019. For example, the FTSE World Government Bond Index 1-3 Years (hedged to USD) returned 4.10%, while the FTSE World Government Bond Index 20+ Years (hedged to USD) returned 24.96%. Within the U.S., the Bloomberg Barclays U.S. Treasury Bond Index 1-3 Years returned 4.62%, while the Bloomberg Barclays U.S. Treasury Bond Index 20+ Years returned 28.19%.

	<u>October 31, 2018</u>	<u>October 31, 2019</u>	<u>Change</u>
One-Month Treasury Bill (yield).....	2.20%	1.59%	-0.61%
Ten-Year U.S. Treasury Notes (yield).....	3.15%	1.69%	-1.46%

Source: Bloomberg

Many of Dimensional's fixed income strategies use a variable maturity approach that identifies a maturity range with higher expected returns. When the yield curve is flat or inverted, short-term securities are believed to offer higher expected returns. When the yield curve is upwardly sloped, portfolio maturities may be lengthened to seek the higher expected returns associated with longer maturities. These higher returns may be achieved by capital appreciation (from holding bonds through an upwardly sloped term structure) as well as by earning higher current yields. During the period under review, the short-term Portfolios employing a variable maturity approach generally reduced their durations, reflecting the relatively flat to inverted short-term segments of eligible yield curves. The intermediate-term Portfolios employing a variable maturity approach generally continued to maintain a duration near the longer end of their eligible range, reflecting the upward slope of the term structure from the intermediate to longer end of eligible yield curves.

Some of Dimensional's fixed income strategies use a variable credit approach that varies exposure to lower-quality securities. When credit spreads are narrow, higher-quality securities are emphasized. When credit spreads are wide, additional credit exposure may be taken in order to position a Portfolio to seek higher expected returns by capturing high expected credit premiums. Credit spreads remained narrow during the 12 months ended October 31, 2019. Many of the portfolios employing a variable credit approach held less than their maximum allowable weight in credit.

### DFA One-Year Fixed Income Portfolio

The DFA One-Year Fixed Income Portfolio is designed to achieve a stable real return in excess of the rate of inflation by generally investing in high-quality fixed income securities and maintaining a weighted average portfolio maturity of one year or less. 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. Maturity targets are shifted based on Dimensional's expectations for term premiums. The weighted average maturity of the Portfolio decreased to 55 days as of October 31, 2019, from 333 days as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 2.90% for the Portfolio, 2.71% for the ICE BofAML U.S. 6-Month Treasury Bill Index, and 3.28% for the ICE BofAML 1-Year U.S. Treasury Note Index, the Portfolio's benchmarks. The U.S. Treasury yield curve was inverted along the Portfolio's eligible maturity range, producing lower yields at the longer end of the eligible maturity range and reducing expected capital appreciation opportunities during the period. As a result, the Portfolio's weighted average maturity was shortened during the period. Interest rates decreased across the eligible maturity range and realized term premiums were positive for the period. As such, the Portfolio's exposure to securities with maturities greater than one year contributed positively to performance relative to the ICE BofAML U.S. 6-Month Treasury Bill Index. Conversely, the Portfolio's shorter weighted average



maturity detracted from performance relative to the ICE BofAML 1-Year U.S. Treasury Note Index.

### **DFA Two-Year Global Fixed Income Portfolio**

The DFA Two-Year Global Fixed Income Portfolio is designed to maximize risk-adjusted total returns consistent with the preservation of capital by investing in U.S. and foreign government securities, high-quality corporate securities, and global fixed income instruments maturing in three years or less (under normal circumstances, the Portfolio will invest at least 80% of its net assets in fixed income securities that mature within two years). The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The investment strategy uses a variable maturity approach and shifts maturities and country allocations based on changes in the eligible yield curves. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies for each eligible country. Maturity targets and country allocations are shifted based on Dimensional's expectations for term premiums. The weighted average maturity of the Portfolio decreased to 208 days as of October 31, 2019, from 1.50 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 3.42% for the Portfolio and 3.49% for the FTSE World Government Bond Index, 1-2 Years, Currency-Hedged in USD terms, the Portfolio's benchmark. During the period, yield curves in global developed markets generally flattened, indicating smaller expected term premiums. As a result, the Portfolio's weighted average maturity was decreased. Realized term premiums, however, were generally positive in global developed markets for the period. As such, the Portfolio's allocation to securities with maturities shorter than one year detracted from performance relative to the benchmark. Conversely, the Portfolio's lack of exposure to Japanese yen-denominated securities contributed positively to relative performance.

### **DFA Selectively Hedged Global Fixed Income Portfolio**

The DFA Selectively Hedged Global Fixed Income Portfolio is designed to maximize total returns by investing in U.S. and foreign government securities, investment grade corporate securities, and global fixed income instruments. The Portfolio primarily invests in securities that mature within five years and maintains a weighted average portfolio maturity and duration of three years or less. The Portfolio hedges foreign currency exposure on a selective basis to capture higher interest rates that may be offered in foreign yield curves. The investment strategy uses both variable maturity and variable credit approaches and shifts maturities and country allocations based on changes in the eligible yield curves for each country. Using current yield curves, the strategy identifies the countries and maturity ranges offering favorable expected returns. Maturity targets and country allocations are shifted as expected return premiums change. The Portfolio may emphasize investment grade obligations rated in the lower half of the investment grade spectrum or may deemphasize these securities when Dimensional believes the expected credit premium for holding such bonds is relatively low. The weighted average maturity of the Portfolio decreased to 1.72 years as of October 31, 2019, from 2.80 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 5.29% for the Portfolio and 3.10% for the FTSE World Government Bond Index 1-3 Years (unhedged) in USD terms, the Portfolio's benchmark. During the period, yield curves in global developed markets generally flattened, indicating smaller expected term premiums. As a result, the Portfolio's weighted average maturity was decreased. Realized term premiums, however, were generally positive in global developed markets for the period. Credit spreads remained relatively unchanged during the period and realized credit premiums were also generally positive. The U.S. dollar generally appreciated relative to foreign currencies during the period. As a result, the Portfolio's exposure to U.S. dollar-denominated securities and lack of exposure to unhedged euro-denominated securities contributed positively to performance relative to the benchmark. The Portfolio's allocation to corporate securities also contributed positively to performance relative to the benchmark.

### **DFA Five-Year Global Fixed Income Portfolio**

The DFA Five-Year Global Fixed Income Portfolio is designed to provide a market rate of return by investing in U.S. and foreign government securities, high-quality corporate fixed income securities, and currency-hedged global fixed income instruments maturing in five years or less. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The investment strategy uses a variable maturity approach and shifts maturities and country allocations based on changes in the eligible yield curves. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies for each eligible country. Maturity targets and country allocations are shifted based on Dimensional's expectations for term premiums. The weighted average maturity of the Portfolio decreased to 2.03

years as of October 31, 2019, from 3.83 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 4.88% for the Portfolio and 5.19% for the FTSE World Government Bond Index, 1-5 Years, Currency-Hedged in USD terms, the Portfolio's benchmark. During the period, yield curves in global developed markets generally flattened, indicating smaller expected term premiums. As a result, the Portfolio's weighted average maturity was decreased. Realized term premiums, however, were generally positive in global developed markets for the period. The Portfolio's underweight to U.S. dollar-denominated securities in the four- to five-year maturity range detracted from performance relative to the benchmark. Additionally, the Portfolio's lack of exposure to certain lower-quality government securities in countries such as Italy, which are included in the benchmark, also detracted from relative performance. Conversely, the Portfolio's underweight to Japanese yen-denominated securities and overweight to Canadian dollar-denominated securities contributed positively to performance relative to the benchmark.

#### **DFA World ex U.S. Government Fixed Income Portfolio**

The DFA World ex U.S. Government Fixed Income Portfolio is designed to maximize total returns by investing in high-quality debt securities issued primarily by non-U.S. government issuers and supranational organizations and their agencies. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The Portfolio primarily invests in securities that mature within 15 years and generally maintains a weighted average duration of no more than a quarter of a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The weighted average duration of the Portfolio increased to 9.76 years as of October 31, 2019, from 8.71 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 11.92% for the Portfolio and 11.42% for the FTSE Non-USD World Government Bond Index, Currency-Hedged in USD terms, the Portfolio's benchmark. The Portfolio's underweight to securities denominated in Japanese yen and overweight to intermediate-term securities denominated in the British pound, Canadian dollar, euro, and Swedish krona contributed positively to performance relative to the benchmark.

#### **DFA Short-Term Government Portfolio**

The DFA Short-Term Government Portfolio is designed to maximize risk-adjusted total returns by investing in U.S. government and U.S. government agency securities maturing in five years or less. 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. Maturity targets are shifted based on Dimensional's expectations for term premiums. The weighted average maturity of the Portfolio decreased to 11 days as of October 31, 2019, from 2.67 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 3.75% for the Portfolio and 5.79% for the ICE BofAML 1-5 Year U.S. Treasury and Agency Index, the Portfolio's benchmark. The U.S. Treasury yield curve was inverted along the Portfolio's eligible maturity range, producing lower yields at the longer end of the eligible maturity range and reducing expected capital appreciation opportunities during the period. As a result, the Portfolio's weighted average maturity was shortened during the period. Interest rates decreased across the eligible maturity range and realized term premiums were positive for the period. As a result, the Portfolio's underweight to securities in the two- to five-year maturity range and exposure to securities with maturities shorter than one year detracted from performance relative to the benchmark.

#### **DFA Intermediate Government Fixed Income Portfolio**

The DFA Intermediate Government Fixed Income Portfolio is designed to provide current income consistent with the preservation of capital from investing generally in U.S. Treasury and government agency issues with maturities of between five and 15 years. The weighted average duration of the Portfolio increased to 6.44 years as of October 31, 2019, from 6.00 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 11.81% for the Portfolio and 10.99% for the Bloomberg Barclays U.S. Government Bond Index, the Portfolio's benchmark. Interest rates generally decreased during the period and realized term premiums were positive. The Portfolio's emphasis on the intermediate segment of the yield curve contributed positively to performance relative to the benchmark, as the intermediate segment outperformed the combination of the long and short ends of the yield curve.

### **DFA Short-Term Extended Quality Portfolio**

The DFA Short-Term Extended Quality Portfolio is designed to maximize total returns by investing in U.S. and foreign corporate debt securities with an investment grade credit rating. The Portfolio uses both variable maturity and variable credit approaches and generally emphasizes investment grade obligations rated in the lower half of the investment grade spectrum except when Dimensional believes the expected credit premium is relatively low. The Portfolio primarily invests in securities that mature within five years and maintains a weighted average portfolio maturity and duration of three years or less. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average maturity of the Portfolio decreased to 1.32 years as of October 31, 2019, from 2.62 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 5.11% for the Portfolio and 6.35% for the ICE BofAML 1-5 Year U.S. Corporate & Government Index, the Portfolio's benchmark. During the period, yield curves in global developed markets generally flattened, indicating smaller expected term premiums. As a result, the Portfolio's weighted average maturity was decreased. Realized term premiums, however, were generally positive in global developed markets for the period. Credit spreads were little changed during the period and realized credit premiums were also generally positive. The Portfolio's underweight to securities in the four- to five-year maturity range and overweight to securities with maturities shorter than one year detracted from performance relative to the benchmark.

### **DFA Intermediate-Term Extended Quality Portfolio**

The DFA Intermediate-Term Extended Quality Portfolio is designed to maximize total returns by investing in U.S. and foreign corporate debt securities with an investment grade credit rating. The Portfolio uses a variable credit approach and generally emphasizes investment grade obligations rated in the lower half of the investment grade spectrum, except when Dimensional believes the expected credit premium is relatively low. The Portfolio primarily invests in securities that mature within 15 years and generally maintains a weighted average duration of no more than a quarter of a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio was relatively unchanged at 6.79 years as of October 31, 2019, compared to 6.71 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 15.27% for the Portfolio and 14.88% for the Bloomberg Barclays U.S. Credit Bond Index, the Portfolio's benchmark. Although the U.S. yield curve flattened during the period, it was still upwardly sloped in the intermediate and longer end, indicating positive expected term premiums for intermediate-term strategies. Realized term premiums were positive during the period. Credit spreads were little changed during the period and realized credit premiums were also positive. The Portfolio's underweight to securities in the one- to five-year maturity range and overweight to securities in the intermediate segment of the yield curve contributed positively to performance relative to the benchmark. The Portfolio's underweight to government-related securities also contributed positively to relative performance.

### **DFA Targeted Credit Portfolio**

The DFA Targeted Credit Portfolio seeks to maximize total returns by investing in U.S. and foreign corporate debt securities rated in the lower half of the investment grade spectrum as well as BB-rated securities that mature within five years. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The investment strategy uses both variable maturity and variable credit approaches and shifts maturities and country allocations based on changes in the eligible yield curves. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies for each eligible country. Maturity targets and country allocations are shifted based on Dimensional's expectations for term premiums. While the Portfolio targets debt securities rated single-A, BBB, and BB, it may vary its exposure to credit within this range. The weighted average maturity of the Portfolio decreased to 2.25 years as of October 31, 2019, from 3.22 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 6.51% for the Portfolio and 6.63% for the Bloomberg Barclays Global Aggregate Credit Index 1-5 Years (hedged to USD), the Portfolio's benchmark. During the period, yield curves in global developed markets generally flattened, indicating smaller expected term premiums. As a result, the Portfolio's weighted average maturity was decreased. Realized term premiums, however, were generally positive in global developed markets for the period. Credit spreads remained relatively unchanged during

the period and realized credit premiums were also generally positive. The Portfolio's underweight to securities in the four- to five-year maturity range and allocation to securities with maturities shorter than one year detracted from performance relative to the benchmark. Conversely, the Portfolio's underweight to government-related securities contributed positively to relative performance.

### **DFA Global Core Plus Fixed Income Portfolio**

The DFA Global Core Plus Fixed Income Portfolio is designed to maximize total returns by investing in a universe of U.S. and foreign fixed income securities using a variable credit approach. The Portfolio emphasizes investment grade obligations rated in the lower half of the investment grade spectrum, as well as BB-rated securities, except when Dimensional believes the expected credit premium is relatively low. The Portfolio primarily invests in securities that mature within 15 years and generally maintains a weighted average duration of no more than half a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio increased to 7.21 years as of October 31, 2019, from 7.10 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 12.33% for the Portfolio and 10.67% for the Bloomberg Barclays Global Aggregate Bond Index (hedged to USD), the Portfolio's benchmark. Although global developed yield curves generally flattened during the period, they were still upwardly sloped in the intermediate and longer end, indicating positive expected term premiums for intermediate-term strategies. Realized term premiums were positive during the period. Credit spreads remained relatively unchanged during the period and realized credit premiums were also positive. The Portfolio's underweight to securities in the one- to six-year maturity range and overweight to intermediate-term securities contributed positively to performance relative to the benchmark. The Portfolio's overweight to corporate securities and allocation to BB-rated securities also contributed positively to relative performance.

### **DFA Investment Grade Portfolio**

The DFA Investment Grade Portfolio is designed to maximize total returns through exposure to a broad portfolio of investment grade debt securities of U.S. and non-U.S. corporate and government issuers using a variable credit approach. The Portfolio emphasizes investment grade obligations rated in the lower half of the investment grade spectrum, except when Dimensional believes the expected credit premium is relatively low. The Portfolio primarily invests in securities that mature within 15 years and generally maintains a weighted average duration of no more than a quarter of a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio decreased to 5.67 years as of October 31, 2019, from 5.81 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 12.60% for the Portfolio and 11.51% for the Bloomberg Barclays U.S. Aggregate Bond Index, the Portfolio's benchmark. Although the U.S. yield curve flattened during the period, it was still upwardly sloped in the intermediate and longer end, indicating positive expected term premiums for intermediate-term strategies. Realized term premiums were positive during the period. Credit spreads were little changed during the period and realized credit premiums were also positive. The Portfolio's underweight to securities in the one- to five-year maturity range and overweight to securities in the intermediate segment of the yield curve contributed positively to performance relative to the benchmark. The Portfolio's overweight to corporate securities also contributed positively to relative performance.

### **DFA Diversified Fixed Income Portfolio**

The DFA Diversified Fixed Income Portfolio is designed to provide a market rate of return for a fixed income portfolio with low relative volatility by investing directly or through other funds managed by Dimensional ("Underlying Funds") in a universe of U.S. and foreign debt securities, including inflation-protected securities. The Underlying Funds may include the DFA Two-Year Global Fixed Income Portfolio and DFA Intermediate Government Fixed Income Portfolio and/or other Underlying Funds. Generally, the Portfolio or the Underlying Funds will purchase debt securities that mature within 20 years. The average maturity of the Portfolio decreased to 4.61 years as of October 31, 2019, from 4.71 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 7.97% for the Portfolio and 7.79% for the Bloomberg Barclays U.S. Intermediate Government Bond Index, the Portfolio's benchmark. The Portfolio's exposure to government securities in the 10- to 15-year maturity range contributed positively to performance relative to the benchmark, as realized term premiums were positive.

### **DFA LTIP Portfolio**

The DFA LTIP Portfolio seeks to provide total return composed of income and capital appreciation consistent with inflation protected long-term instruments. The Portfolio generally invests in inflation-protected securities issued by the U.S. government and its agencies and instrumentalities with maturities longer than 10 years. The weighted average duration of the Portfolio increased to 24.74 years as of October 31, 2019, from 24.33 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 22.69% for the Portfolio and 21.40% for the FTSE U.S. Inflation-Linked Securities Index, 20+ Years, the Portfolio's benchmark. The Portfolio's longer duration contributed positively to performance relative to the benchmark, as realized term premiums were positive in the U.S. treasury inflation-protected securities market.

### **DFA Inflation-Protected Securities Portfolio**

The DFA Inflation-Protected Securities Portfolio is designed to provide inflation protection and current income by investing in inflation-protected securities (TIPS) issued by the U.S. government and its agencies and instrumentalities with maturities of between five and 20 years. The weighted average duration of the Portfolio increased to 7.73 years as of October 31, 2019, from 7.61 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 9.16% for the Portfolio and 8.96% for the Bloomberg Barclays U.S. TIPS Index, the Portfolio's benchmark. Real interest rates generally decreased during the period and realized real term premiums were positive. The Portfolio's emphasis on the intermediate segment of the real yield curve contributed positively to performance relative to the benchmark, as the intermediate segment outperformed the combination of the long and short ends of the real yield curve.

### **DFA Short-Duration Real Return Portfolio**

The DFA Short-Duration Real Return Portfolio is designed to seek inflation protection and maximize total returns. The strategy pursues its investment objective by using both variable maturity and variable credit approaches and investing in a combination of investment grade debt securities, inflation-protected securities that mature within five years, and derivative instruments such as inflation swaps. The Portfolio maintains a weighted average portfolio duration of three years or less. The weighted average duration of the Portfolio decreased to 1.76 years as of October 31, 2019, from 2.86 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 4.16% for the Portfolio and 4.44% for the Bloomberg Barclays U.S. TIPS 1-5 Years Index, the Portfolio's benchmark. During the period, yield curves in global developed markets generally flattened, indicating smaller expected term premiums. As a result, the Portfolio's weighted average duration was decreased. Realized term premiums, however, were generally positive in global developed markets for the period. Credit spreads remained relatively unchanged during the period and realized credit premiums were also generally positive. The Portfolio's underweight to securities in the four- to five-year maturity range and overweight to securities with maturities shorter than one year detracted from performance relative to the benchmark. Conversely, the Portfolio's allocation to corporate securities contributed positively to relative performance.

### **DFA Municipal Real Return Portfolio**

The DFA Municipal Real Return Portfolio seeks to provide inflation protection and current income that is exempt from federal personal income taxes by investing in a universe of investment grade municipal securities, including inflation-protected municipal securities, and in derivative instruments to provide inflation protection. The Portfolio maintains an average portfolio duration of five years or less. The average duration of the Portfolio decreased to 4.19 years as of October 31, 2019, from 4.81 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 4.56% for the Portfolio and 8.19% for the S&P Intermediate Term National AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, municipal yield curves and the real yield curve were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio's duration was decreased. Realized term premiums were, however, positive during the period. As such, the Portfolio's overweight to shorter-term municipal securities and lack of exposure to municipal securities with maturities longer than 10 years detracted from performance relative to the benchmark. The Portfolio's focus on higher-quality municipal securities also detracted from relative performance, as lower-quality municipal securities generally outperformed higher-quality municipal securities. The Portfolio's zero-coupon inflation swaps, designed for protection from unexpected inflation, detracted from relative performance as breakeven inflation rates decreased over the period. The benchmark is a nominal interest rate benchmark that does not contain an inflation-protection component.

#### **DFA California Municipal Real Return Portfolio**

The DFA California Municipal Real Return Portfolio seeks to provide inflation protection and current income that is exempt from both federal personal income taxes and California state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of California state or local governments and their agencies, instrumentalities, and regional governmental authorities. The Portfolio also invests in derivative instruments to provide inflation protection. The Portfolio maintains an average portfolio duration of five years or less. The average duration of the Portfolio decreased to 4.01 years as of October 31, 2019, from 4.45 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 3.73% for the Portfolio and 7.56% for the S&P Intermediate Term California AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, the California municipal yield curve and the real yield curve were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio's duration was decreased. Realized term premiums were, however, positive during the period. As such, the Portfolio's overweight to shorter-term municipal securities and lack of exposure to municipal securities with maturities longer than 10 years detracted from performance relative to the benchmark. The Portfolio's zero-coupon inflation swaps, designed for protection from unexpected inflation, detracted from relative performance as breakeven inflation rates decreased over the period. The benchmark is a nominal interest rate benchmark that does not contain an inflation-protection component.

#### **DFA Municipal Bond Portfolio**

The DFA Municipal Bond Portfolio is designed to provide current income exempt from federal personal income tax by investing in a universe of investment grade municipal securities. The investment strategy uses a variable maturity approach. The Portfolio will maintain a weighted average duration of more than three years but less than five years. The weighted average duration of the Portfolio was relatively unchanged at 3.24 years as of October 31, 2019, compared to 3.22 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 5.28% for the Portfolio and 8.19% for S&P Intermediate Term National AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, municipal yield curves were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the shorter end of its eligible duration range. Realized term premiums were, however, positive during the period. As such, the Portfolio's overweight to shorter-term municipal securities and lack of exposure to municipal securities with maturities longer than 10 years detracted from performance relative to the benchmark. The Portfolio's focus on higher-quality municipal securities also detracted from relative performance, as lower-quality municipal securities generally outperformed higher-quality municipal securities.

#### **DFA Short-Term Municipal Bond Portfolio**

The DFA Short-Term Municipal Bond Portfolio seeks to provide current income exempt from federal personal income tax by investing in high-quality municipal securities. The investment strategy uses a variable maturity approach. The weighted average maturity of the Portfolio generally will not exceed three years. The weighted average maturity of the Portfolio decreased to 0.76 years as of October 31, 2019, from 1.08 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 2.03% for the Portfolio and 3.43% for the ICE BofAML 1-3 Year U.S. Municipal Securities Index, the Portfolio's benchmark. During the period, municipal yield curves were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the

shorter end of its eligible duration range. Realized term premiums were, however, positive during the period. The Portfolio's overweight to shorter-term municipal securities detracted from performance relative to the benchmark. The Portfolio's focus on higher-quality municipal securities also detracted from relative performance, as lower-quality municipal securities generally outperformed higher-quality municipal securities.

#### **DFA Intermediate-Term Municipal Bond Portfolio**

The DFA Intermediate-Term Municipal Bond Portfolio is designed to provide current income exempt from federal personal income tax by investing in high-quality municipal securities. The Portfolio will generally maintain a weighted average duration of no more than half a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The weighted average duration of the Portfolio was relatively unchanged at 3.69 years as of October 31, 2019, compared to 3.64 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 6.17% for the Portfolio and 8.19% for the S&P Intermediate Term National AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, municipal yield curves were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio maintained a shorter weighted average duration than its benchmark. Realized term premiums were, however, positive during the period. The Portfolio's overweight to securities in the zero- to seven-year maturity range and underweight to securities with maturities greater than 10 years detracted from performance relative to the benchmark. The Portfolio's focus on higher-quality municipal securities also detracted from relative performance, as lower-quality municipal securities generally outperformed higher-quality municipal securities.

#### **DFA California Short-Term Municipal Bond Portfolio**

The DFA California Short-Term Municipal Bond Portfolio is designed to provide current income that is exempt from both federal personal income taxes and California state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of California state or local governments and their agencies, instrumentalities, and regional governmental authorities. The investment strategy uses a variable maturity approach. The weighted average maturity of the Portfolio generally will not exceed three years. The weighted average maturity of the Portfolio decreased to 1.16 years as of October 31, 2019, from 1.24 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 1.88% for the Portfolio and 3.04% for the ICE BofAML 1-3 Year California including Puerto Rico Municipal Securities Index, the Portfolio's benchmark. During the period, the California municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the shorter end of its eligible average maturity range. Realized term premiums were, however, positive during the period. The Portfolio's allocation to securities with maturities shorter than one year and underweight to securities in the two- to three-year maturity range detracted from performance relative to the benchmark.

#### **DFA California Intermediate-Term Municipal Bond Portfolio**

The DFA California Intermediate-Term Municipal Bond Portfolio is designed to provide current income that is exempt from both federal personal income taxes and California state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of California state or local governments and their agencies, instrumentalities, and regional governmental authorities. The Portfolio will generally maintain a weighted average duration of no more than half a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The weighted average duration of the Portfolio increased to 3.65 years as of October 31, 2019, from 3.49 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 5.30% for the Portfolio and 7.56% for the S&P Intermediate Term California AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, the California municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio maintained a shorter weighted average duration than its benchmark. Realized term premiums were, however, positive during the period. The Portfolio's overweight to securities in the zero- to six-year maturity range and underweight to securities with maturities greater than 10 years detracted from performance relative to the benchmark. The Portfolio's focus on higher-quality municipal securities also detracted from relative performance, as lower-quality municipal securities generally outperformed higher-quality municipal securities.

### **DFA NY Municipal Bond Portfolio**

The DFA NY Municipal Bond Portfolio seeks to provide current income that is exempt from both federal personal income taxes and New York state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of New York state or local governments and their agencies, instrumentalities, and regional governmental authorities. The investment strategy uses a variable maturity approach. The Portfolio maintains an average portfolio duration of five years or less. The average duration of the Portfolio decreased to 1.49 years as of October 31, 2019, from 1.73 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 2.92% for the Portfolio and 8.08% for the S&P Intermediate Term New York AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, the New York municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio's duration was decreased. Realized term premiums were, however, positive during the period. As such, the Portfolio's overweight to shorter-term municipal securities and lack of exposure to municipal securities with maturities longer than seven years detracted from performance relative to the benchmark.

### **DFA MN Municipal Bond Portfolio**

The DFA MN Municipal Bond Portfolio seeks to provide current income that is exempt from federal personal income taxes and Minnesota state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of Minnesota state or local governments and their agencies, instrumentalities, and regional governmental authorities. The investment strategy uses a variable maturity approach. The average duration of the Portfolio decreased to 2.11 years as of October 31, 2019, from 2.90 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 4.47% for the Portfolio and 8.19% for the S&P Intermediate Term National AMT-Free Municipal Bond Index. During the period, the Minnesota municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio's duration was decreased. Realized term premiums were, however, positive during the period. As such, the Portfolio's overweight to shorter-term municipal securities and lack of exposure to municipal securities with maturities longer than eight years detracted from performance relative to the benchmark. Additionally, the Portfolio's focus on Minnesota securities detracted from performance relative to the S&P Intermediate-Term National AMT-Free Municipal Bond Index, as the national municipal bond market outperformed the Minnesota bond market.

### **DFA Oregon Municipal Bond Portfolio**

The DFA Oregon Municipal Bond Portfolio seeks to provide current income that is exempt from federal personal income taxes and Oregon state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of Oregon state or local governments and their agencies, instrumentalities, and regional governmental authorities. The average duration of the Portfolio was 3.76 years as of October 31, 2019.

From its inception on September 10, 2019, through October 31, 2019, total returns were 0.05% for the Portfolio and -0.09% for the S&P Intermediate Term National AMT-Free Municipal Bond Index. During the period, the Oregon municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio's duration was positioned towards the lower end of its eligible range. Realized term premiums were negative during the period of September 10, 2019 to October 31, 2019. As such, the Portfolio's overweight to shorter-term municipal securities and lack of exposure to municipal securities with maturities longer than 10 years contributed positively to performance relative to the benchmark.



**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>DFA One-Year Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,012.20	0.18%	\$0.91
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.30	0.18%	\$0.92
<b><u>DFA Two-Year Global Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,013.30	0.18%	\$0.91
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.30	0.18%	\$0.92

## 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 Selectively Hedged Global Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,021.90	0.18%	\$0.92
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.30	0.18%	\$0.92
<b><u>DFA Five-Year Global Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,019.50	0.29%	\$1.48
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.74	0.29%	\$1.48
<b><u>DFA World ex U.S. Government Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,061.60	0.20%	\$1.04
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.20	0.20%	\$1.02
<b><u>DFA Short-Term Government Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,011.20	0.20%	\$1.01
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.20	0.20%	\$1.02
<b><u>DFA Intermediate Government Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,059.10	0.13%	\$0.67
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.55	0.13%	\$0.66
<b><u>DFA Short-Term Extended Quality Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,020.70	0.22%	\$1.12
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Intermediate-Term Extended Quality Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,074.00	0.22%	\$1.15
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Targeted Credit Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,026.40	0.20%	\$1.02
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.20	0.20%	\$1.02
<b><u>DFA Global Core Plus Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,058.30	0.30%	\$1.56
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.69	0.30%	\$1.53
<b><u>DFA Investment Grade Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,060.50	0.22%	\$1.14
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Diversified Fixed Income Portfolio (2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,037.80	0.15%	\$0.77
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.45	0.15%	\$0.77

## 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 LTIP Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,116.80	0.15%	\$0.80
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.45	0.15%	\$0.77
<b><u>DFA Inflation-Protected Securities Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,037.40	0.12%	\$0.62
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<b><u>DFA Short-Duration Real Return Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,016.20	0.24%	\$1.22
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.00	0.24%	\$1.22
<b><u>DFA Municipal Real Return Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,008.00	0.24%	\$1.21
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.00	0.24%	\$1.22
<b><u>DFA California Municipal Real Return Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,007.50	0.30%	\$1.52
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.69	0.30%	\$1.53
<b><u>DFA Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,020.30	0.23%	\$1.17
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>DFA Short-Term Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,008.00	0.23%	\$1.16
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>DFA Intermediate-Term Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,022.50	0.23%	\$1.17
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>DFA California Short-Term Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,007.60	0.24%	\$1.21
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.00	0.24%	\$1.22
<b><u>DFA California Intermediate-Term Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,021.60	0.23%	\$1.17
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>DFA NY Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,011.50	0.25%	\$1.27
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 MN Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,016.80	0.32%	\$1.63
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.59	0.32%	\$1.63
<b><u>DFA Oregon Municipal Bond Portfolio (3)</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,000.50	0.32%	\$1.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,006.67	0.32%	\$0.46

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- (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) DFA Diversified Fixed Income Portfolio invests directly and indirectly through other funds. The expenses shown reflect the direct expenses of the Portfolio and the Portfolio's portion of the expenses of its Underlying Funds (Affiliated Investment Companies).
  - (3) DFA Oregon Municipal Bond Portfolio commenced operations on September 10, 2019. Expenses are equal to the fund's annualized expense ratio for the period, multiplied by the average account value over the period, multiplied by the number of days since inception (51), then divided by the number of days in the year (365) to reflect the period. The "Ending Account Value" is derived from the fund's share class actual return since inception. The "Hypothetical 5% Annual Return" information reflects the 184 day period for the period ended October 31, 2019 to allow for comparability.

**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>.

**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 tables, which present portfolio holdings as a percentage of total investments before short-term investments and collateral for loaned securities, are 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.

**FIXED INCOME PORTFOLIOS**

<p><b>DFA One-Year Fixed Income Portfolio</b></p> <table border="0"> <tr><td>Corporate.....</td><td>12.2%</td></tr> <tr><td>Government.....</td><td>28.4%</td></tr> <tr><td>Foreign Corporate.....</td><td>27.7%</td></tr> <tr><td>Foreign Government.....</td><td>26.5%</td></tr> <tr><td>Supranational.....</td><td>5.2%</td></tr> <tr><td></td><td><u>100.0%</u></td></tr> </table>	Corporate.....	12.2%	Government.....	28.4%	Foreign Corporate.....	27.7%	Foreign Government.....	26.5%	Supranational.....	5.2%		<u>100.0%</u>	<p><b>DFA Two-Year Global Fixed Income Portfolio</b></p> <table border="0"> <tr><td>Corporate.....</td><td>10.1%</td></tr> <tr><td>Government.....</td><td>17.3%</td></tr> <tr><td>Foreign Corporate.....</td><td>28.1%</td></tr> <tr><td>Foreign Government.....</td><td>34.6%</td></tr> <tr><td>Supranational.....</td><td>9.9%</td></tr> <tr><td></td><td><u>100.0%</u></td></tr> </table>	Corporate.....	10.1%	Government.....	17.3%	Foreign Corporate.....	28.1%	Foreign Government.....	34.6%	Supranational.....	9.9%		<u>100.0%</u>	<p><b>DFA Selectively Hedged Global Fixed Income Portfolio</b></p> <table border="0"> <tr><td>Corporate.....</td><td>33.7%</td></tr> <tr><td>Government.....</td><td>16.8%</td></tr> <tr><td>Foreign Corporate.....</td><td>32.9%</td></tr> <tr><td>Foreign Government.....</td><td>13.1%</td></tr> <tr><td>Supranational.....</td><td>3.5%</td></tr> <tr><td></td><td><u>100.0%</u></td></tr> </table>	Corporate.....	33.7%	Government.....	16.8%	Foreign Corporate.....	32.9%	Foreign Government.....	13.1%	Supranational.....	3.5%		<u>100.0%</u>
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<p><b>DFA Targeted Credit Portfolio</b></p> <table border="0"> <tr><td>Corporate.....</td><td>57.1%</td></tr> <tr><td>Government.....</td><td>1.4%</td></tr> <tr><td>Foreign Corporate.....</td><td>39.7%</td></tr> <tr><td>Foreign Government.....</td><td>1.5%</td></tr> <tr><td>Supranational.....</td><td>0.3%</td></tr> <tr><td></td><td><u>100.0%</u></td></tr> </table>	Corporate.....	57.1%	Government.....	1.4%	Foreign Corporate.....	39.7%	Foreign Government.....	1.5%	Supranational.....	0.3%		<u>100.0%</u>	<p><b>DFA Global Core Plus Fixed Income Portfolio</b></p> <table border="0"> <tr><td>Corporate.....</td><td>49.6%</td></tr> <tr><td>Government.....</td><td>0.6%</td></tr> <tr><td>Foreign Corporate.....</td><td>27.1%</td></tr> <tr><td>Foreign Government.....</td><td>13.9%</td></tr> <tr><td>Supranational.....</td><td>8.8%</td></tr> <tr><td></td><td><u>100.0%</u></td></tr> </table>	Corporate.....	49.6%	Government.....	0.6%	Foreign Corporate.....	27.1%	Foreign Government.....	13.9%	Supranational.....	8.8%		<u>100.0%</u>	<p><b>DFA Investment Grade Portfolio</b></p> <table border="0"> <tr><td>Corporate.....</td><td>43.1%</td></tr> <tr><td>Government.....</td><td>43.7%</td></tr> <tr><td>Foreign Corporate.....</td><td>11.4%</td></tr> <tr><td>Foreign Government.....</td><td>1.8%</td></tr> <tr><td></td><td><u>100.0%</u></td></tr> </table>	Corporate.....	43.1%	Government.....	43.7%	Foreign Corporate.....	11.4%	Foreign Government.....	1.8%		<u>100.0%</u>		
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## DISCLOSURE OF PORTFOLIO HOLDINGS

### CONTINUED

<b>DFA Diversified Fixed Income Portfolio</b>	
Government.....	19.9%
Affiliated Investment Companies....	80.1%
	<u>100.0%</u>

<b>DFA LTIP Portfolio</b>	
Government.....	100.0%
	<u>100.0%</u>

<b>DFA Inflation-Protected Securities Portfolio</b>	
Government.....	100.0%
	<u>100.0%</u>

<b>DFA Short-Duration Real Return Portfolio</b>	
Corporate.....	44.1%
Government.....	14.0%
Foreign Corporate.....	28.6%
Foreign Government.....	10.2%
Supranational.....	3.1%
	<u>100.0%</u>

<b>DFA Municipal Real Return Portfolio</b>	
Muni G.O. Local.....	54.7%
Muni G.O. State.....	23.5%
Muni Revenue.....	21.3%
Muni Pre-Refunded.....	0.5%
	<u>100.0%</u>

<b>DFA California Municipal Real Return Portfolio</b>	
Muni G.O. Local.....	35.5%
Muni G.O. State.....	19.7%
Muni Revenue.....	27.7%
Muni Pre-Refunded.....	17.1%
	<u>100.0%</u>

<b>DFA Municipal Bond Portfolio</b>	
Muni G.O. Local.....	56.0%
Muni G.O. State.....	26.2%
Muni Revenue.....	15.3%
Muni Pre-Refunded.....	2.5%
	<u>100.0%</u>

<b>DFA Short-Term Municipal Bond Portfolio</b>	
Muni G.O. Local.....	52.5%
Muni G.O. State.....	24.8%
Muni Revenue.....	18.2%
Muni Pre-Refunded.....	4.5%
	<u>100.0%</u>

<b>DFA Intermediate-Term Municipal Bond Portfolio</b>	
Muni G.O. Local.....	49.9%
Muni G.O. State.....	31.8%
Muni Revenue.....	17.5%
Muni Pre-Refunded.....	0.8%
	<u>100.0%</u>

<b>DFA California Short-Term Municipal Bond Portfolio</b>	
Muni G.O. Local.....	49.4%
Muni G.O. State.....	17.7%
Muni Revenue.....	20.8%
Muni Pre-Refunded.....	12.1%
	<u>100.0%</u>

<b>DFA California Intermediate-Term Municipal Bond Portfolio</b>	
Muni G.O. Local.....	42.0%
Muni G.O. State.....	20.3%
Muni Insured.....	0.1%
Muni Revenue.....	25.9%
Muni Pre-Refunded.....	11.7%
	<u>100.0%</u>

<b>DFA NY Municipal Bond Portfolio</b>	
Muni G.O. Local.....	64.5%
Muni G.O. State.....	3.7%
Muni Insured.....	1.2%
Muni Revenue.....	29.7%
Muni Pre-Refunded.....	0.9%
	<u>100.0%</u>

<b>DFA MN Municipal Bond Portfolio</b>	
Muni G.O. Local.....	66.9%
Muni G.O. State.....	16.7%
Muni Revenue.....	13.4%
Muni Pre-Refunded.....	3.0%
	<u>100.0%</u>

<b>DFA Oregon Municipal Bond Portfolio</b>	
Muni G.O. Local.....	33.4%
Muni G.O. State.....	4.8%
Muni Insured.....	14.5%
Muni Revenue.....	30.6%
Muni Pre-Refunded.....	16.7%
	<u>100.0%</u>

**DFA ONE-YEAR FIXED INCOME 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>
AGENCY OBLIGATIONS — (9.9%)			Bank of Nova Scotia (The)		
Federal Farm Credit Bank,			# 2.350%, 10/21/20. ....	11,846	\$11,902,771
Floating Rate Note, 1M			Bank of Nova Scotia (The),		
USD LIBOR + 0.015%,			3M USD LIBOR + 0.290%,		
FRN			FRN		
(r) 1.904%, 03/17/21. ....	50,000	\$ 49,942,228	(r) 2.317%, 01/08/21. ....	39,053	39,123,967
Federal Farm Credit Bank,			Bank of Nova Scotia (The),		
Floating Rate Note, 1M			3M USD LIBOR + 0.440%,		
USD LIBOR + 0.045%,			FRN		
FRN			(r) 2.406%, 04/20/21. ....	6,000	6,019,331
(r) 1.936%, 04/16/21. ....	112,000	111,898,984	Bank of Nova Scotia (The),		
Federal Home Loan Bank			3M USD LIBOR + 0.620%,		
1.008%, 11/04/19. ....	190,000	189,973,400	FRN		
1.375%, 11/15/19. ....	7,500	7,499,261	#(r) 2.747%, 12/05/19. ....	34,000	34,026,456
1.577%, 11/19/19. ....	311,000	310,738,760	BNG Bank NV		
1.579%, 12/06/19. ....	75,000	<u>74,878,229</u>	1.625%, 11/25/19. ....	17,750	17,745,030
TOTAL AGENCY			Ω 2.500%, 02/28/20. ....	26,000	26,042,276
OBLIGATIONS. ....		<u>744,930,862</u>	2.500%, 02/28/20. ....	49,108	49,187,850
			BNG Bank NV, 3M USD		
BONDS — (39.0%)			LIBOR + 0.100%, FRN		
African Development Bank			(r)Ω 2.101%, 07/14/20. ....	15,000	15,009,059
1.875%, 03/16/20. ....	26,600	26,596,542	Caisse d'Amortissement de la		
Agence Francaise de			Dette Sociale		
Developpement			1.875%, 01/13/20. ....	57,100	57,090,978
1.625%, 01/21/20. ....	30,930	30,906,369	2.000%, 04/17/20. ....	10,150	10,153,999
Agence Francaise de			Canadian Imperial Bank of		
Developpement, Floating			Commerce, 3M USD LIBOR		
Rate Note, 3M USD LIBOR			+ 0.310%, FRN		
+ 0.080%, FRN			(r) 2.353%, 10/05/20. ....	3,735	3,743,478
(r) 2.239%, 03/23/20. ....	30,000	29,999,882	Canadian Imperial Bank of		
Apple, Inc.			Commerce, 3M USD LIBOR		
# 1.800%, 11/13/19. ....	55,641	55,642,348	+ 0.315%, FRN		
Apple, Inc., 3M USD LIBOR +			(r) 2.581%, 02/02/21. ....	21,180	21,219,607
0.250%, FRN			Chevron Corp.		
#(r) 2.434%, 02/07/20. ....	55,000	55,034,189	1.991%, 03/03/20. ....	9,500	9,503,911
Australia & New Zealand			Chevron Corp., Floating Rate		
Banking Group, Ltd.			Note, 3M USD LIBOR +		
Ω 2.250%, 12/19/19. ....	60,000	60,028,677	0.410%, FRN		
Bank of Montreal			#(r) 2.568%, 11/15/19. ....	7,450	7,451,579
2.100%, 06/15/20. ....	25,905	25,948,244	Cisco Systems, Inc.		
Bank of Montreal, 3M USD			4.450%, 01/15/20. ....	8,329	8,372,394
LIBOR + 0.440%, FRN			Commonwealth Bank of		
(r) 2.558%, 06/15/20. ....	32,065	32,139,711	Australia, Floating Rate		
Bank of Montreal, 3M USD			Note, 3M USD LIBOR +		
LIBOR + 0.460%, FRN			0.640%, FRN		
(r) 2.461%, 04/13/21. ....	16,178	16,247,242	(r) 2.849%, 11/07/19. ....	4,819	4,819,389
Bank of Montreal, 3M USD			Cooperatieve Rabobank UA		
LIBOR + 0.340%, FRN			2.250%, 01/14/20. ....	14,470	14,478,827
(r) 2.341%, 07/13/20. ....	13,691	13,709,967	# 4.750%, 01/15/20. ....	9,332	9,383,156
			Ω 4.750%, 01/15/20. ....	6,750	6,787,002

**DFA ONE-YEAR FIXED INCOME 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>
Council Of Europe Development Bank			Kommunalbanken A.S., Floating Rate Note, 3M		
# 1.750%, 11/14/19.....	4,280	\$ 4,279,829	USD LIBOR + 0.040%, FRN		
1.875%, 01/27/20.....	29,349	29,347,533	(r) 2.172%, 03/12/21.....	66,522	\$66,507,299
1.625%, 03/10/20.....	26,465	26,443,024	Kommunalbanken A.S., Floating Rate Note, 3M		
CPPIB Capital, Inc., 3M USD LIBOR + 0.010%, FRN			USD LIBOR + 0.330%, FRN		
(r)Ω 2.110%, 12/27/19.....	50,000	50,020,000	(r) 2.448%, 06/16/20.....	27,500	27,555,825
CPPIB Capital, Inc., Floating Rate Note, 3M USD LIBOR + 0.030%, FRN			Kommunekredit 1.625%, 06/12/20.....	44,913	44,831,707
(r)Ω 2.031%, 10/16/20.....	50,000	50,000,384	Kommuninvest I Sverige AB 2.000%, 11/12/19.....	17,950	17,950,718
Dexia Credit Local SA 1.875%, 01/29/20.....	16,900	16,898,611	1.750%, 03/19/20.....	38,544	38,525,422
Equinor ASA # 2.250%, 11/08/19.....	27,060	27,059,801	Kreditanstalt fuer Wiederaufbau 4.000%, 01/27/20.....	4,100	4,120,377
Erste Abwicklungsanstalt 2.500%, 03/13/20.....	15,200	15,232,194	1.500%, 04/20/20.....	39,500	39,443,851
EUROFIMA 1.750%, 05/29/20.....	14,900	14,882,120	Municipality Finance P.L.C. 1.500%, 03/23/20.....	6,167	6,156,824
European Bank for Reconstruction & Development 1.750%, 11/26/19.....	21,051	21,048,421	Municipality Finance P.L.C., Floating Rate Note, 3M USD LIBOR + 0.170%, FRN		
European Investment Bank # 1.250%, 12/16/19.....	18,000	17,984,880	(r) 2.379%, 02/07/20.....	54,600	54,619,656
1.625%, 03/16/20.....	53,690	53,655,638	Municipality Finance P.L.C., Floating Rate Note, 3M USD LIBOR + 0.500%, FRN		
1.750%, 05/15/20.....	7,800	7,798,341	(r) 2.174%, 02/17/21.....	27,200	27,201,088
Export Development Canada #Ω 2.300%, 02/10/20.....	85,250	85,336,145	Municipality Finance PLC, 3M USD LIBOR + 0.010%, FRN		
FMS Wertmanagement 1.750%, 01/24/20.....	29,500	29,490,855	(r)Ω 1.946%, 10/26/20.....	88,000	87,972,886
2.250%, 02/03/20.....	22,400	22,416,128	National Australia Bank, Ltd. 2.250%, 01/10/20.....	8,700	8,705,870
1.750%, 03/17/20.....	6,500	6,498,310	National Australia Bank, Ltd., Floating Rate Note, 3M USD LIBOR + 0.590%, FRN		
IBRD Discount Notes 1.346%, 11/04/19.....	102,000	101,985,720	(r)Ω 2.599%, 01/10/20.....	16,080	16,098,185
Inter-American Development Bank, 3M USD LIBOR + 0.220%, FRN			Nederlandse Waterschapsbank NV 1.625%, 03/04/20.....	15,750	15,734,344
(r) 2.221%, 10/15/20.....	10,700	10,721,186	Nestle Holdings, Inc. 2.125%, 01/14/20.....	13,703	13,705,987
Kommunalbanken A.S. 1.625%, 01/15/20.....	32,140	32,120,459	Nordic Investment Bank 2.500%, 04/28/20.....	29,650	29,735,095
#Ω 2.500%, 04/17/20.....	7,028	7,046,484	Novartis Capital Corp. # 1.800%, 02/14/20.....	6,551	6,549,773
2.500%, 04/17/20.....	25,396	25,462,537			
Kommunalbanken A.S., 3M USD LIBOR + 0.040%, FRN					
(r)Ω 2.172%, 03/12/21.....	5,000	4,998,895			
Kommunalbanken A.S., 3M USD LIBOR + 0.330%, FRN					
#(r)Ω 2.448%, 06/16/20.....	8,000	8,016,240			



**DFA ONE-YEAR FIXED INCOME 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>
NRW Bank, 3M USD LIBOR + 0.040%, FRN (r) 2.227%, 02/08/21.....	30,200	\$30,180,974	Toronto-Dominion Bank (The) 3.000%, 06/11/20.....	8,761	\$ 8,821,745
NRW. Bank, Floating Rate Note, 3M USD LIBOR + 0.060%, FRN (r) 2.187%, 03/05/21.....	25,000	25,000,500	Toronto-Dominion Bank (The), 3M USD LIBOR + 0.240%, FRN #(r) 2.180%, 01/25/21.....	23,000	23,019,852
Oesterreichische Kontrollbank AG 1.750%, 01/24/20.....	56,352	56,344,111	Toronto-Dominion Bank (The), 3M USD LIBOR + 0.260%, FRN (r) 2.399%, 09/17/20.....	16,800	16,829,736
1.375%, 02/10/20.....	56,482	56,411,769	Toronto-Dominion Bank (The), 3M USD LIBOR + 0.280%, FRN #(r) 2.418%, 06/11/20.....	13,000	13,022,262
Oesterreichische Kontrollbank AG, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN (r) 2.129%, 09/15/20.....	16,800	16,763,495	Toronto-Dominion Bank (The), 3M USD LIBOR + 0.430%, FRN (r) 2.568%, 06/11/21.....	18,350	18,414,592
Province of Alberta Canada 1.900%, 12/06/19.....	70,200	70,184,556	Toronto-Dominion Bank (The), 3M USD LIBOR + 0.560%, FRN (r) 2.799%, 11/05/19.....	13,842	13,842,309
Province of Ontario Canada # 4.400%, 04/14/20.....	44,499	44,997,294	Toronto-Dominion Bank (The), Floating Rate Note, 3M USD LIBOR + 0.930%, FRN (r) 3.048%, 12/14/20.....	20,000	20,182,509
# 1.875%, 05/21/20.....	18,000	17,993,862	Toyota Motor Credit Corp. # 2.200%, 01/10/20.....	20,831	20,843,082
Royal Bank of Canada # 2.125%, 03/02/20.....	76,155	76,212,626	2.150%, 03/12/20.....	14,891	14,905,774
# 2.150%, 03/06/20.....	54,939	54,983,856	Toyota Motor Credit Corp., 3M USD LIBOR + 0.100%, FRN #(r) 2.110%, 01/10/20.....	16,000	16,002,478
2.150%, 10/26/20.....	22,453	22,522,453	Toyota Motor Credit Corp., 3M USD LIBOR + 0.150%, FRN (r) 2.162%, 10/09/20.....	34,177	34,209,092
Royal Bank of Canada, 3M USD LIBOR + 0.240%, FRN (r) 2.176%, 10/26/20.....	3,340	3,347,667	Toyota Motor Credit Corp., 3M USD LIBOR + 0.170%, FRN (r) 2.315%, 09/18/20.....	82,712	82,804,034
Royal Bank of Canada, 3M USD LIBOR + 0.300%, FRN (r) 2.253%, 07/22/20.....	12,800	12,829,371	Toyota Motor Credit Corp., 3M USD LIBOR + 0.260%, FRN (r) 2.262%, 04/17/20.....	30,000	30,031,775
Royal Bank of Canada, 3M USD LIBOR + 0.390%, FRN (r) 2.325%, 04/30/21.....	16,700	16,759,502	Toyota Motor Credit Corp., 3M USD LIBOR + 0.280%, FRN (r) 2.281%, 04/13/21.....	3,327	3,332,094
Shell International Finance BV # 4.375%, 03/25/20.....	3,110	3,139,243			
2.125%, 05/11/20.....	39,156	39,222,626			
Shell International Finance BV, 3M USD LIBOR + 0.450%, FRN (r) 2.631%, 05/11/20.....	20,912	20,958,871			
State of North Rhine-Westphalia Germany 1.625%, 01/22/20.....	55,400	55,359,115			
Svensk Exportkredit AB, Floating Rate Note, 3M USD LIBOR + 0.030%, FRN (r) 2.186%, 12/20/19.....	10,000	10,004,200			

**DFA ONE-YEAR FIXED INCOME 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>
Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.150%, FRN (r) 2.301%, 08/21/20.....	5,500	\$ 5,507,767	Bank of Nova Scotia (The), Floating Rate Note, 3M USD LIBOR + 0.190%, FRN (r) 2.329%, 03/11/20.....	34,450	\$ 34,470,433
Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.540%, FRN (r) 2.567%, 01/08/21.....	19,750	19,839,448	Bank of Nova Scotia (The), Floating Rate Note, 3M USD LIBOR + 0.280%, FRN (r) 2.439%, 09/21/20.....	17,700	17,724,746
Toyota Motor Finance Netherlands BV, 3M USD LIBOR + 0.250%, FRN (r) 2.382%, 12/12/19.....	3,000	3,001,530	Canadian Imperial Bank of Commerce, Floating Rate Note, 1M USD LIBOR + 0.170%, FRN (r) 2.148%, 05/08/20.....	49,000	48,985,334
Walmart, Inc. # 2.850%, 06/23/20.....	37,314	37,580,451	(r) 2.084%, 05/15/20.....	20,000	19,993,212
Walmart, Inc., 3M USD LIBOR + 0.230%, FRN (r) 2.389%, 06/23/21.....	4,105	4,118,288	Canadian Imperial Bank of Commerce, Floating Rate Note, 1M USD LIBOR + 0.180%, FRN (r) 2.170%, 04/06/20.....	25,000	24,999,695
Walmart, Inc., Floating Rate Note, 3M USD LIBOR + 0.040%, FRN (r) 2.199%, 06/23/20.....	48,850	<u>48,858,771</u>	Oversea-Chinese Banking Corp., Ltd., Floating Rate Note, 1M USD LIBOR + 0.080%, FRN (r) 1.926%, 12/20/19.....	100,000	100,000,000
TOTAL BONDS.....		<u>2,940,856,553</u>	Svenska Handelsbanken AB, Floating Rate Note, 3M USD LIBOR + 0.220%, FRN (r) 2.173%, 01/22/20.....	23,200	<u>23,212,603</u>
U.S. TREASURY OBLIGATIONS — (7.8%)			TOTAL CERTIFICATES OF DEPOSIT.....		<u>432,452,393</u>
U.S. Treasury Bills			TOTAL INVESTMENT SECURITIES (Cost \$4,703,374,002).....		<u>4,707,981,988</u>
0.000%, 11/26/19.....	10,000	9,989,242	COMMERCIAL PAPER — (34.7%)		
# 1.419%, 12/10/19.....	100,000	99,838,385	3M Co.		
1.441%, 12/17/19.....	100,000	99,807,034	Ω 1.858%, 11/01/19.....	54,000	53,997,653
U.S. Treasury Notes, 3M			1.878%, 11/01/19.....	1,471	1,470,936
Treasury money market yield + 0.220%, FRN (r) 1.857%, 07/31/21.....	85,000	84,987,036	Ω 1.755%, 11/13/19.....	66,300	66,261,813
U.S. Treasury Notes, 3M			Ω ASB Finance, Ltd. 2.047%, 12/20/19.....	36,900	36,813,029
USTMMR + 0.139%, FRN (r) 1.776%, 04/30/21.....	295,500	<u>295,120,483</u>	Ω BNG Bank NV 1.930%, 11/12/19.....	60,000	59,969,160
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>589,742,180</u>	Ω Chevron Corp. 2.014%, 11/22/19.....	75,000	74,927,263
CERTIFICATES OF DEPOSIT — (5.8%)			CPPIB Capital, Inc. Ω 1.854%, 01/22/20.....	75,000	74,696,877
Bank of Montreal, Floating Rate Note, 3M USD LIBOR + 0.190%, FRN (r) 2.302%, 03/06/20.....	88,000	88,050,151			
Bank of Nova Scotia (The), Floating Rate Note, 3M USD LIBOR + 0.050%, FRN (r) 2.182%, 02/27/20.....	75,000	75,016,219			

**DFA ONE-YEAR FIXED INCOME 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>
Ω 1.990%, 11/01/19.....	40,000	\$ 39,998,261	Pfizer, Inc.		
DBS Bank, Ltd.			Ω 2.072%, 01/23/20.....	38,000	\$ 37,846,252
Ω 2.090%, 01/07/20.....	50,000	49,833,967	Ω 2.063%, 02/04/20.....	50,000	49,764,934
Ω 1.987%, 01/09/20.....	15,000	14,948,667	Ω 1.994%, 03/05/20.....	20,000	19,875,680
Ω 2.187%, 11/18/19.....	6,650	6,644,909	2.087%, 03/05/20.....	10,000	9,937,840
Eli Lilly & Co.			Ω 2.096%, 11/12/19.....	75,000	74,960,200
Ω 1.868%, 11/20/19.....	75,000	74,933,333	Province of Quebec Canada		
Ω 1.838%, 11/21/19.....	9,300	9,291,320	Ω 1.823%, 11/22/19.....	75,000	74,926,666
Erste Abwicklungsanstalt			Ω 1.869%, 01/23/20.....	75,000	74,696,550
Ω 2.134%, 01/24/20.....	19,000	18,921,628	PSP Capital, Inc.		
Ω 1.776%, 11/19/19.....	2,350	2,348,068	Ω 1.800%, 01/02/20.....	20,000	19,940,990
Ω 1.779%, 12/30/19.....	24,000	23,932,800	Ω 1.828%, 11/25/19.....	60,000	59,935,541
European Investment			Ω Sanofi 1.984%,		
Bank 1.809%,			12/11/19.....	100,000	99,813,222
12/17/19.....	137,000	136,701,302	Total Capital Canada, Ltd.		
Exxon Mobil Corp.			Ω 2.008%, 01/06/20.....	50,000	49,838,362
1.898%, 11/06/19.....	50,000	49,986,883	Ω 1.996%, 01/08/20.....	13,700	13,654,337
2.002%, 11/12/19.....	88,000	87,954,504	Ω 1.915%, 01/23/20.....	100,000	99,590,733
1.847%, 11/21/19.....	7,000	6,993,467	Ω Total Fina ELF Cap.		
1.912%, 12/04/19.....	49,000	48,925,632	1.775%, 11/07/19.....	50,000	49,984,055
Ω 1.903%, 12/17/19.....	25,000	24,946,636	United Overseas Bank, Ltd.		
KFW International Finance,			Ω 2.162%, 01/07/20.....	15,000	14,951,890
Inc.			Ω 2.186%, 11/12/19.....	24,000	23,987,472
Ω 1.823%, 01/28/20.....	100,000	99,559,944	Ω 2.158%, 11/26/19.....	7,500	7,491,409
Ω 1.731%, 01/30/20.....	6,000	5,972,988	Ω Walmart, Inc. 1.869%,		
Landesbank			11/18/19.....	50,000	49,960,000
Hessen-Thuringen			TOTAL COMMERCIAL		
Ω 2.039%, 01/02/20.....	147,000	146,544,153	PAPER.....		<u>2,618,261,709</u>
Ω 2.028%, 12/19/19.....	50,000	49,879,814			
Ω Merck & Co., Inc.			<b>Shares</b>		
1.869%, 11/12/19.....	44,000	43,977,091	TEMPORARY CASH INVESTMENTS — (0.4%)		
Nederlandse			State Street Institutional		
Waterschapsbank NV			U.S. Government		
Ω 2.077%, 12/04/19.....	32,500	32,448,955	Money Market Fund		
Ω 2.078%, 12/17/19.....	40,000	39,910,752	1.752%.....	29,512,946	<u>29,512,946</u>
Ω NIKE, Inc. 1.836%,			SECURITIES LENDING COLLATERAL — (1.7%)		
11/07/19.....	22,000	21,993,241	@§ The DFA Short Term		
Novartis Finance Corp.			Investment Fund .....	11,436,471	<u>132,331,409</u>
Ω 1.952%, 12/02/19.....	12,000	11,982,837			
Ω 1.871%, 12/19/19.....	46,150	46,044,345			
NRW Bank					
Ω 1.775%, 11/05/19.....	10,000	9,997,719			
Ω 2.014%, 12/02/19.....	25,000	24,961,111			
NRW. Bank					
Ω 1.894%, 11/15/19.....	75,000	74,947,500			
2.035%, 12/02/19.....	50,000	49,922,222			
Oesterreichische Kontrollbank					
AG					
2.097%, 11/06/19.....	10,000	9,997,370			
2.098%, 11/06/19.....	30,000	29,992,110			
Oversea-Chinese Banking					
Corp., Ltd.					
Ω 2.069%, 01/06/20.....	25,000	24,905,874			
Ω 2.124%, 01/16/20.....	100,000	99,569,442			

**DFA ONE-YEAR FIXED INCOME PORTFOLIO**

**CONTINUED**

	<u>Face Amount (000)</u>	<u>Value†</u>
REPURCHASE AGREEMENTS — (0.7%)		
JPMorgan Chase & Co. 1.73% 11/01/2019, (Purchased on 10/31/19, Proceeds at maturity \$25,001,201, collateralized by U.S. Treasury Securities, 1.63% - 2.88%, 10/31/26 - 08/15/28, Market Value \$25,500,006) ...	\$25,000	\$ 25,000,000
RBC Dominion Securities, Inc. 1.72% 11/01/2019, (Purchased on 10/31/19, Proceeds at maturity \$25,001,194, collateralized by U.S. Treasury Securities, 0.00% - 8.75%, 11/21/19 - 06/30/25, Market Value \$25,500,033) ...	25,000	<u>25,000,000</u>
TOTAL REPURCHASE AGREEMENTS.....		<u>50,000,000</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$7,533,020,702).....		<u><u>\$7,538,088,052</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>Total</u>
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	
Agency Obligations.....	—	\$ 744,930,862	—	\$ 744,930,862
Bonds.....	—	2,940,856,553	—	2,940,856,553
U.S. Treasury Obligations.....	—	589,742,180	—	589,742,180
Certificates of Deposit.....	—	432,452,393	—	432,452,393
Commercial Paper.....	—	2,618,261,709	—	2,618,261,709
Temporary Cash Investments.....	\$29,512,946	—	—	29,512,946
Securities Lending Collateral.....	—	132,331,409	—	132,331,409
Repurchase Agreements.....	—	50,000,000	—	50,000,000
TOTAL.....	<u>\$29,512,946</u>	<u>\$7,508,575,106</u>	<u>—</u>	<u>\$7,538,088,052</u>

See accompanying Notes to Financial Statements.

**DFA TWO-YEAR GLOBAL FIXED INCOME 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>
<b>BONDS — (79.1%)</b>					
<b>AUSTRALIA — (1.2%)</b>					
Australia & New Zealand Banking Group, Ltd.					
Ω 2.250%, 12/19/19.....	12,000	\$ 12,005,735			
Commonwealth Bank of Australia					
Ω 2.250%, 03/10/20.....	9,000	9,010,486			
#Ω 2.050%, 09/18/20.....	4,250	4,262,440			
# 2.400%, 11/02/20.....	19,446	19,548,955			
National Australia Bank, Ltd.					
Ω 2.400%, 12/09/19.....	2,492	2,493,371			
# 2.250%, 01/10/20.....	4,300	4,302,902			
# 2.625%, 07/23/20.....	6,100	6,134,758			
2.500%, 01/12/21.....	10,000	10,062,300			
<b>TOTAL AUSTRALIA.....</b>		<u>67,820,947</u>			
<b>AUSTRIA — (2.3%)</b>					
Oesterreichische Kontrollbank AG					
1.750%, 01/24/20.....	68,158	68,148,458			
1.375%, 02/10/20.....	55,318	55,249,216			
<b>TOTAL AUSTRIA.....</b>		<u>123,397,674</u>			
<b>BELGIUM — (3.0%)</b>					
Dexia Credit Local SA					
0.040%, 12/11/19..... EUR	13,000	14,503,855			
1.875%, 01/29/20.....	43,074	43,070,460			
0.250%, 03/19/20..... EUR	33,800	37,780,063			
2.000%, 01/22/21..... EUR	10,250	11,766,340			
0.200%, 03/16/21..... EUR	23,900	26,862,670			
0.875%, 09/07/21..... GBP	6,000	7,763,781			
0.625%, 01/21/22..... EUR	7,400	8,427,361			
1.125%, 06/15/22..... GBP	400	520,796			
Kingdom of Belgium Treasury Bill					
0.000%, 11/07/19..... EUR	12,000	13,384,276			
<b>TOTAL BELGIUM.....</b>		<u>164,079,602</u>			
<b>CANADA — (19.9%)</b>					
Bank of Montreal					
(r) 2.559%, 06/15/20.....	4,530	4,540,555			
1.880%, 03/31/21..... CAD	68,000	51,549,586			
(r) 2.922%, 08/27/21.....	10,200	10,311,180			
0.250%, 11/17/21..... EUR	12,000	13,466,644			
(r) 0.087%, 09/28/21..... EUR	3,500	3,929,273			
(r) 0.067%, 03/14/22..... EUR	1,500	1,684,175			
Bank of Montreal					
(r) 2.341%, 07/13/20.....	7,816	7,826,828			
<b>CANADA — (Continued)</b>					
Bank of Nova Scotia (The)					
2.130%, 06/15/20..... CAD	58,000	\$ 44,112,323			
3.270%, 01/11/21..... CAD	131,280	101,166,635			
0.375%, 04/06/22..... EUR	2,000	2,252,652			
Canada Housing Trust No 1					
Ω 3.750%, 03/15/20..... CAD	50,000	38,239,314			
Canadian Imperial Bank of Commerce					
1.850%, 07/14/20..... CAD	40,000	30,364,589			
(r) 2.353%, 10/05/20.....	7,000	7,015,890			
(r) 2.581%, 02/02/21.....	5,000	5,009,350			
1.900%, 04/26/21..... CAD	65,940	50,005,960			
CPPIB Capital, Inc.					
1.400%, 06/04/20..... CAD	37,500	28,421,817			
Manitoba, Province of Canada					
0.750%, 12/15/21..... GBP	10,760	13,868,947			
Province of Alberta Canada					
1.250%, 06/01/20..... CAD	88,500	67,017,702			
1.350%, 09/01/21..... CAD	15,000	11,318,161			
Province of British Columbia Canada					
3.700%, 12/18/20..... CAD	75,500	58,593,755			
Province of Ontario Canada					
4.200%, 06/02/20..... CAD	137,500	105,889,929			
4.000%, 06/02/21..... CAD	28,794	22,649,560			
Province of Quebec Canada					
4.500%, 12/01/20..... CAD	109,000	85,203,060			
4.250%, 12/01/21..... CAD	15,000	11,979,273			
Royal Bank of Canada					
2.125%, 03/02/20.....	10,000	10,007,567			
# 2.150%, 03/06/20.....	7,000	7,005,715			
1.920%, 07/17/20..... CAD	78,000	59,239,374			
(r) 2.176%, 10/26/20.....	4,500	4,510,330			
2.860%, 03/04/21..... CAD	17,000	13,053,770			
2.030%, 03/15/21..... CAD	65,000	49,389,340			
(r) 2.326%, 04/30/21.....	3,057	3,067,892			
Toronto-Dominion Bank (The)					
(r) 2.799%, 11/05/19.....	3,000	3,000,067			
1.693%, 04/02/20..... CAD	87,000	66,007,312			
(r) 2.418%, 06/11/20.....	10,000	10,017,125			
2.563%, 06/24/20..... CAD	103,000	78,550,892			
0.625%, 03/08/21..... EUR	8,605	9,703,951			
<b>TOTAL CANADA.....</b>		<u>1,089,970,493</u>			
<b>DENMARK — (2.3%)</b>					
Denmark Government Bond					
3.000%, 11/15/21..... DKK	740,000	118,937,093			
Kommunekredit					
1.625%, 06/12/20.....	7,114	7,101,124			
<b>TOTAL DENMARK.....</b>		<u>126,038,217</u>			

**DFA TWO-YEAR GLOBAL FIXED INCOME 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>
FINLAND — (0.6%)			GERMANY — (7.8%)		
Municipality Finance P.L.C.			Deutsche Bahn Finance		
1.500%, 03/23/20.....	8,929	\$ 8,914,267	GMBH		
(r) 1.946%, 10/26/20.....	8,000	7,997,535	3.500%, 06/10/20..... EUR	500	\$ 570,130
(r) 2.174%, 02/17/21.....	17,600	17,600,704	4.375%, 09/23/21..... EUR	5,015	6,077,601
TOTAL FINLAND.....		<u>34,512,506</u>	Erste Abwicklungsanstalt		
FRANCE — (7.2%)			Floating Rate Note		
Agence Francaise de			(r) 2.312%, 03/09/20.....	6,200	6,204,898
Developpement			Erste Abwicklungsanstalt		
1.625%, 01/21/20.....	119,240	119,148,901	2.500%, 03/13/20.....	21,200	21,244,902
2.125%, 02/15/21..... EUR	4,600	5,293,114	FMS Wertmanagement		
Agence Francaise de			1.125%, 12/13/19..... GBP	3,000	3,887,007
Developpement EPIC			1.750%, 01/24/20.....	29,450	29,440,871
Floating Rate Note			FMS Wertmanagement		
(r) 2.284%, 06/19/20.....	20,000	20,008,926	Floating Rate Note		
(r) 2.222%, 06/07/21.....	7,400	7,381,594	(r) 0.991%, 01/14/22..... GBP	20,000	25,930,577
Caisse d'Amortissement de la			Kreditanstalt fuer		
Dette Sociale			Wiederaufbau		
1.875%, 01/13/20.....	44,200	44,193,016	1.125%, 12/23/19..... GBP	2,000	2,591,550
Caisse des Depots et			4.000%, 01/27/20.....	250	251,243
Consignations Floating Rate			1.625%, 06/05/20..... GBP	16,000	20,816,796
Note			3.500%, 01/22/21..... SEK	2,000	215,516
(r) 2.175%, 10/02/20.....	40,200	40,211,920	1.375%, 02/01/21..... GBP	21,000	27,387,548
France Treasury Bill			5.550%, 06/07/21..... GBP	5,000	6,957,637
0.000%, 11/14/19..... EUR	20,000	22,305,994	1.000%, 10/12/21..... NOK	80,000	8,584,984
IXIS Corporate & Investment			Land Baden-Wuerttemberg		
Bank SA			Floating Rate Note		
5.875%, 02/24/20..... GBP	4,000	5,258,086	(r) 0.343%, 07/19/21..... EUR	1,561	1,763,929
Sanofi			Landeskreditbank		
0.000%, 01/13/20..... EUR	5,400	6,025,569	Baden-Wuerttemberg		
0.875%, 09/22/21..... EUR	16,300	18,529,156	Foerderbank		
1.125%, 03/10/22..... EUR	1,000	1,148,266	(r) 2.220%, 09/27/21.....	76,000	76,082,080
Sanofi Floating Rate Note			Landwirtschaftliche		
(r) 0.000%, 03/21/20..... EUR	1,000	1,116,716	Rentenbank Floating Rate		
SNCF Mobilites			Note		
3.625%, 06/03/20..... EUR	8,250	9,413,347	(r) 2.388%, 06/03/21.....	6,728	6,749,906
SNCF Reseau			NRW Bank		
6.000%, 10/12/20..... EUR	1,000	1,181,785	1.875%, 01/27/20.....	23,000	22,995,170
SNCF Reseau EPIC			(r) 2.227%, 02/08/21.....	19,000	18,988,030
5.500%, 12/01/21..... GBP	32,992	46,691,343	0.000%, 02/01/22..... EUR	2,000	2,253,177
Total Capital International SA			NRW. Bank Floating Rate		
Floating Rate Note			Note		
(r) 0.000%, 03/19/20..... EUR	700	781,639	(r) 2.187%, 03/05/21.....	24,000	24,000,480
2.750%, 06/19/21.....	4,327	4,391,505	State of North		
2.125%, 11/19/21..... EUR	14,000	16,362,771	Rhine-Westphalia Germany		
Total Capital SA			1.625%, 01/22/20.....	48,650	48,614,096
4.450%, 06/24/20.....	18,250	18,549,005	1.250%, 03/13/20..... EUR	1,540	1,727,901
4.125%, 01/28/21.....	3,500	3,596,519	State of North		
Unedic Asseo			Rhine-Westphalia Germany		
0.125%, 03/05/20..... EUR	1,500	1,675,556	Floating Rate Note		
TOTAL FRANCE.....		<u>393,264,728</u>	(r) 0.857%, 10/29/21..... GBP	48,000	62,127,112
			TOTAL GERMANY.....		<u>425,463,141</u>

**DFA TWO-YEAR GLOBAL FIXED INCOME 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 — (3.5%)			NORWAY — (2.3%)		
Total Capital Canada, Ltd.			Equinor ASA		
1.875%, 07/09/20.....	EUR 40,000	\$ 45,279,293	2.250%, 11/08/19.....	46,499	\$ 46,498,659
Toyota Credit Canada, Inc.			2.000%, 09/10/20.....	EUR 16,723	19,008,919
2.480%, 11/19/19.....	CAD 7,500	5,695,012	5.625%, 03/11/21.....	EUR 9,326	11,217,661
1.800%, 02/19/20.....	CAD 5,000	3,794,321	Kommunalbanken A.S.		
2.200%, 02/25/21.....	CAD 5,000	3,803,925	2.500%, 04/17/20.....	12,734	12,767,363
Toyota Motor Credit Corp.			(r)Ω 2.172%, 03/12/21.....	2,600	2,599,425
# 2.200%, 01/10/20.....	36,592	36,613,223	1.500%, 04/19/22.....	NOK 100,000	10,788,101
# 2.150%, 03/12/20.....	65,658	65,723,141	(r) 2.449%, 06/16/20.....	20,000	20,040,600
1.800%, 07/23/20.....	EUR 1,500	1,697,542	(r) 2.041%, 04/15/21.....	5,500	5,497,254
4.250%, 01/11/21.....	1,000	1,028,907	<u>TOTAL NORWAY.....</u>		
1.000%, 03/09/21.....	EUR 5,899	6,679,432			<u>128,417,982</u>
1.900%, 04/08/21.....	1,883	1,887,265	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (9.5%)		
1.000%, 09/10/21.....	EUR 4,534	5,160,837	African Development Bank		
Toyota Motor Credit Corp.			1.875%, 03/16/20.....		
Floating Rate Note				35,400	35,395,398
#(r) 2.567%, 01/08/21.....	2,549	2,560,544	Asian Development Bank		
Toyota Motor Finance			1.375%, 06/11/20.....		
Netherlands BV				CAD 835	632,612
0.250%, 01/10/22.....	EUR 9,662	<u>10,857,934</u>	Council Of Europe		
<u>TOTAL JAPAN.....</u>			Development Bank		
		<u>190,781,376</u>	1.625%, 03/10/20.....		
NETHERLANDS — (4.7%)				72,316	72,255,949
Bank Nederlandse			EUROFIMA		
Gemeenten NV			4.000%, 10/27/21.....		
1.375%, 12/09/19.....	GBP 4,000	5,183,784		EUR 6,950	8,432,117
BNG Bank NV			(r) 2.248%, 11/15/21.....	11,000	10,997,140
3.875%, 11/04/19.....	EUR 8,333	9,293,792	EUROFIMA Floating Rate		
1.625%, 11/25/19.....	2,800	2,799,216	Note		
Ω 2.500%, 02/28/20.....	17,000	17,027,642	(r) 2.238%, 03/11/22.....	5,285	5,280,719
1.750%, 03/24/20.....	48,034	48,003,162	European Financial Stability		
5.375%, 06/07/21.....	GBP 2,000	2,771,511	Facility		
Cooperatieve Rabobank UA			0.125%, 11/04/19.....		
2.250%, 01/14/20.....	17,345	17,355,581		EUR 742	827,552
4.750%, 01/15/20.....	5,000	5,027,409	European Investment Bank		
#Ω 4.750%, 01/15/20.....	4,750	4,776,038	Floating Rate Note		
# 4.500%, 01/11/21.....	2,962	3,053,203	(r) 0.000%, 01/15/20.....	EUR 1,000	1,116,404
4.125%, 01/12/21.....	EUR 500	586,369	(r) 1.015%, 02/17/20.....	GBP 15,000	19,444,049
4.625%, 01/13/21.....	GBP 850	1,146,627	1.250%, 11/05/20.....	CAD 85,000	64,198,330
2.500%, 01/19/21.....	12,410	12,503,491	(r)Ω 2.245%, 03/24/21.....	9,000	9,017,209
Nederlandse			1.000%, 05/25/21.....	NOK 47,220	5,114,218
Waterschapsbank NV			Ω 2.250%, 07/30/21.....	CAD 15,000	11,495,141
1.625%, 03/04/20.....	39,199	39,160,036	2.250%, 07/30/21.....	CAD 10,000	7,663,427
Shell International Finance BV			4.250%, 12/07/21.....	GBP 4,674	6,488,499
2.000%, 12/20/19.....	GBP 760	985,529	(r) 0.991%, 01/10/22.....	GBP 13,947	18,096,781
4.375%, 03/25/20.....	17,701	17,867,442	1.500%, 05/12/22.....	NOK 225,000	24,394,339
2.125%, 05/11/20.....	18,815	18,847,015	European Stability Mechanism		
2.250%, 11/10/20.....	19,639	19,707,779	0.000%, 11/07/19.....		
1.625%, 03/24/21.....	EUR 24,210	27,706,952		EUR 76,500	85,330,929
1.875%, 05/10/21.....	2,909	2,911,848	0.000%, 12/05/19.....		
1.250%, 03/15/22.....	EUR 257	296,649		EUR 30,000	33,474,413
<u>TOTAL NETHERLANDS.....</u>			0.000%, 01/23/20.....		
		<u>257,011,075</u>		EUR 10,000	11,165,681
			European Stability Mechanism		
			Treasury Bill		
			0.000%, 11/21/19.....		
				EUR 12,500	13,945,119
			Inter-American Development		
			Bank		
			(r) 1.940%, 10/09/20.....	15,000	14,993,550

**DFA TWO-YEAR GLOBAL FIXED INCOME 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>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED STATES — (7.0%)		
Inter-American Investment Corp.			3M Co.		
(r) 2.076%, 10/12/21.....	47,500	\$ 47,503,800	1.875%, 11/15/21.....	300	\$ 348,492
International Bank for Reconstruction & Development			Apple, Inc.		
1.125%, 03/11/20.....	CAD 12,255	9,281,085	1.550%, 02/07/20.....	7,500	7,488,614
Nordic Investment Bank			# 1.900%, 02/07/20.....	11,408	11,409,637
1.375%, 07/15/20.....	NOK 47,640	<u>5,166,701</u>	#(r) 2.435%, 02/07/20.....	15,000	15,009,324
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>521,711,162</u>	#(r) 3.278%, 02/23/21.....	800	810,586
			Berkshire Hathaway, Inc.		
SWEDEN — (3.7%)			0.250%, 01/17/21.....	EUR 1,074	1,203,026
Kommuninvest I Sverige AB			Chevron Corp.		
0.750%, 02/16/20.....	SEK 20,000	2,075,851	2.193%, 11/15/19.....	31,566	31,569,788
1.750%, 03/19/20.....	57,760	57,732,160	# 1.991%, 03/03/20.....	19,589	19,597,064
2.500%, 12/01/20.....	SEK 506,380	53,817,143	#(r) 2.688%, 11/15/21.....	6,000	6,048,113
1.000%, 09/15/21.....	SEK 430,000	45,310,534	Cisco Systems, Inc.		
Svensk Export Credit AB			4.450%, 01/15/20.....	30,642	30,801,645
(r) 2.169%, 12/14/20.....	28,929	28,929,190	Johnson & Johnson		
Svensk Exportkredit AB			0.250%, 01/20/22.....	EUR 30,363	34,244,474
(r) 2.247%, 12/13/21.....	12,000	12,016,770	Merck & Co., Inc.		
Svenska Handelsbanken AB			1.850%, 02/10/20.....	18,426	18,426,548
# 1.950%, 09/08/20.....	2,500	2,501,509	1.125%, 10/15/21.....	EUR 46,986	53,614,201
3.000%, 11/20/20.....	GBP 1,000	<u>1,321,371</u>	Microsoft Corp.		
TOTAL SWEDEN.....		<u>203,704,528</u>	# 1.850%, 02/06/20.....	12,000	12,002,931
			2.125%, 12/06/21.....	EUR 10,406	12,129,114
SWITZERLAND — (1.5%)			Oracle Corp.		
Nestle Finance International, Ltd.			2.250%, 01/10/21.....	EUR 25,525	29,315,347
1.250%, 05/04/20.....	EUR 788	885,528	2.250%, 01/10/21.....	EUR 22,330	25,645,904
0.750%, 11/08/21.....	EUR 1,356	1,541,390	1.900%, 09/15/21.....	760	761,625
Nestle Holdings, Inc.			Pfizer, Inc.		
2.125%, 01/14/20.....	9,572	9,574,087	0.250%, 03/06/22.....	EUR 2,857	3,217,421
1.750%, 12/09/20.....	GBP 2,400	3,135,746	Procter & Gamble Co. (The)		
Novartis Capital Corp.			4.125%, 12/07/20.....	EUR 9,791	11,439,466
# 1.800%, 02/14/20.....	7,805	7,803,538	2.000%, 11/05/21.....	EUR 16,974	19,794,128
# 4.400%, 04/24/20.....	470	475,605	Walmart, Inc.		
Novartis Finance SA			# 2.850%, 06/23/20.....	14,644	14,748,570
0.000%, 03/31/21.....	EUR 50,532	56,591,083	(r) 2.389%, 06/23/21.....	25,925	<u>26,008,919</u>
0.750%, 11/09/21.....	EUR 2,500	<u>2,845,994</u>	TOTAL UNITED STATES.....		<u>385,634,937</u>
TOTAL SWITZERLAND.....		<u>82,852,971</u>	TOTAL BONDS.....		<u>4,338,814,738</u>
			U.S. TREASURY OBLIGATIONS — (16.4%)		
UNITED KINGDOM — (2.6%)			U.S. Treasury Notes		
United Kingdom Treasury Bill			(r) 1.752%, 01/31/21.....	97,000	96,890,611
0.000%, 11/04/19.....	GBP 41,300	53,497,964	(r) 1.776%, 04/30/21.....	398,500	397,988,199
0.000%, 11/11/19.....	GBP 40,000	51,806,376	(r) 1.857%, 07/31/21.....	405,000	<u>404,938,229</u>
0.000%, 11/18/19.....	GBP 30,000	<u>38,849,059</u>	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>899,817,039</u>
TOTAL UNITED KINGDOM....		<u>144,153,399</u>			



## DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount <sup>^</sup> (000)	Value†		Face Amount <sup>^</sup> (000)	Value†
AGENCY OBLIGATIONS — (0.1%)			Ω Pfizer, Inc. 2.096%,		
Federal Farm Credit Bank			11/12/19.....	50,000	\$ 49,973,466
(r) 1.940%, 08/09/21.....	8,000	\$ 7,982,089	Ω Total Fina Elf Cap		
			1.846%, 11/05/19.....	50,000	49,988,541
TOTAL INVESTMENT			TOTAL COMMERCIAL		
SECURITIES			PAPER.....		232,601,791
(Cost \$5,257,844,011).....		5,246,613,866			
COMMERCIAL PAPER — (4.2%)			<b>Shares</b>		
Ω Erste Abwicklungsanstalt			SECURITIES LENDING COLLATERAL — (0.2%)		
1.866%, 02/19/20.....	25,000	24,861,636	@§ The DFA Short Term		
Ω KFW International			Investment Fund.....	714,069	8,262,498
Finance, Inc. 1.823%,			TOTAL INVESTMENTS — (100.0%)		
01/28/20.....	50,000	49,779,972	(Cost \$5,498,703,985).....		\$5,487,478,155
Ω NRW Bank 1.775%,					
11/05/19.....	8,000	7,998,176			
(r)Ω Oversea-Chinese					
Banking Corp., Ltd.					
2.035%, 05/15/20.....	50,000	50,000,000			

As of October 31, 2019, DFA Two-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
EUR	13,009,156	USD	14,527,014	State Street Bank and Trust	01/14/20	\$ 55,645
GBP	7,573,651	USD	9,540,491	State Street Bank and Trust	12/30/19	289,285
USD	54,722,790	NOK	500,432,682	Goldman Sachs International	11/05/19	304,716
USD	134,378,873	CAD	176,735,833	State Street Bank and Trust	01/13/20	136,786
USD	78,591,407	CAD	102,872,104	State Street Bank and Trust	01/22/20	451,842
USD	121,417,902	CAD	158,449,682	National Australia Bank Ltd.	01/28/20	1,061,022
<b>Total Appreciation</b>						<b>\$ 2,299,296</b>
CAD	174,873,710	USD	132,903,391	State Street Bank and Trust	11/04/19	\$ (130,748)
USD	132,083,193	CAD	174,873,710	JP Morgan	11/04/19	(689,450)
USD	59,019,694	GBP	45,927,707	JP Morgan	11/15/19	(493,039)
USD	118,162,904	DKK	803,604,946	State Street Bank and Trust	12/30/19	(2,340,208)
USD	133,302,528	GBP	107,982,281	State Street Bank and Trust	12/30/19	(6,846,742)
USD	123,197,182	CAD	163,737,432	UBS AG	01/02/20	(1,168,548)
USD	116,938,143	GBP	94,372,423	Citibank, N.A.	01/03/20	(5,566,358)
USD	126,968,387	CAD	169,128,685	State Street Bank and Trust	01/03/20	(1,492,539)
USD	131,950,624	CAD	175,453,689	State Street Bank and Trust	01/07/20	(1,315,696)
USD	501,982	EUR	450,781	JP Morgan	01/08/20	(3,136)
USD	3,469,713	EUR	3,126,373	State Street Bank and Trust	01/08/20	(33,507)
USD	117,472,817	CAD	156,363,814	Citibank, N.A.	01/08/20	(1,294,019)
USD	121,747,799	EUR	110,046,291	State Street Bank and Trust	01/08/20	(1,563,259)
USD	121,478,703	CAD	161,486,414	JP Morgan	01/09/20	(1,179,318)
USD	132,814,328	EUR	120,199,401	Bank of America Corp.	01/09/20	(1,881,995)
USD	124,270,910	CAD	165,316,100	Bank of America Corp.	01/10/20	(1,296,271)
USD	134,631,197	EUR	121,249,715	JP Morgan	01/10/20	(1,250,508)
USD	5,112,472	SEK	49,741,055	JP Morgan	01/14/20	(60,980)
USD	95,772,231	SEK	936,230,392	HSBC Bank	01/14/20	(1,602,916)

**DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	142,056,129	EUR	128,259,417	National Australia Bank Ltd.	01/14/20	\$ (1,716,707)
USD	137,159,782	EUR	123,627,314	State Street Bank and Trust	01/15/20	(1,429,243)
USD	116,184,513	GBP	89,955,601	State Street Bank and Trust	01/22/20	(647,994)
USD	126,117,578	EUR	112,897,748	State Street Bank and Trust	01/24/20	(513,777)
<b>Total (Depreciation)</b>						<b><u>\$(34,516,958)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$(32,217,662)</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.....	—	\$ 67,820,947	—	\$ 67,820,947
Austria.....	—	123,397,674	—	123,397,674
Belgium.....	—	164,079,602	—	164,079,602
Canada.....	—	1,089,970,493	—	1,089,970,493
Denmark.....	—	126,038,217	—	126,038,217
Finland.....	—	34,512,506	—	34,512,506
France.....	—	393,264,728	—	393,264,728
Germany.....	—	425,463,141	—	425,463,141
Japan.....	—	190,781,376	—	190,781,376
Netherlands.....	—	257,011,075	—	257,011,075
Norway.....	—	128,417,982	—	128,417,982
Supranational Organization Obligations.....	—	521,711,162	—	521,711,162
Sweden.....	—	203,704,528	—	203,704,528
Switzerland.....	—	82,852,971	—	82,852,971
United Kingdom.....	—	144,153,399	—	144,153,399
United States.....	—	385,634,937	—	385,634,937
Agency Obligations.....	—	7,982,089	—	7,982,089
U.S. Treasury Obligations.....	—	899,817,039	—	899,817,039
Commercial Paper.....	—	232,601,791	—	232,601,791
Securities Lending Collateral.....	—	8,262,498	—	8,262,498
Forward Currency Contracts**.....	—	(32,217,662)	—	(32,217,662)
<b>TOTAL.....</b>	<b>—</b>	<b><u>\$5,455,260,493</u></b>	<b>—</b>	<b><u>\$5,455,260,493</u></b>

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

See accompanying Notes to Financial Statements.

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>		Face Amount <sup>^</sup> (000)	Value <sup>†</sup>
BONDS — (81.7%)			CANADA — (Continued)		
AUSTRALIA — (3.0%)			Canadian Natural Resources, Ltd.		
ASB Finance, Ltd.			2.950%, 01/15/23.....	5,660	\$ 5,775,551
0.500%, 06/10/22..... EUR	2,000	\$ 2,265,352	Enbridge, Inc.		
Australia & New Zealand			# 4.000%, 10/01/23.....	3,000	3,183,322
Banking Group Ltd.			Province of British Columbia		
(r) 2.584%, 05/17/21.....	6,000	6,022,785	Canada		
BHP Billiton Finance, Ltd. Co.			4.100%, 12/18/19..... CAD	10,000	7,614,000
3.000%, 03/30/20..... AUD	6,500	4,510,544	Rogers Communications, Inc.		
Commonwealth Bank of			4.100%, 10/01/23.....	1,000	1,066,520
Australia			Royal Bank of Canada		
0.500%, 07/11/22..... EUR	5,725	6,492,577	1.920%, 07/17/20..... CAD	10,000	7,594,792
National Australia Bank, Ltd.			2.860%, 03/04/21..... CAD	25,000	19,196,720
Floating Rate Note			(r) 2.326%, 04/30/21.....	3,394	3,406,093
(r) 2.619%, 11/04/21.....	3,245	3,278,594	1.968%, 03/02/22..... CAD	8,000	6,058,401
0.875%, 01/20/22..... EUR	1,112	1,268,031	Toronto-Dominion Bank (The)		
0.350%, 09/07/22..... EUR	1,500	1,695,434	2.250%, 11/05/19.....	9,067	9,067,066
Westpac Banking Corp.			1.693%, 04/02/20..... CAD	7,000	5,310,933
(r) 2.280%, 01/25/21.....	1,114	1,115,755	2.563%, 06/24/20..... CAD	14,000	10,676,820
(r) 2.974%, 08/19/21.....	540	545,931	(r) 3.043%, 04/07/21.....	1,077	1,089,289
0.250%, 01/17/22..... EUR	8,500	9,556,741	(r) 2.568%, 06/11/21.....	2,000	2,007,040
TOTAL AUSTRALIA.....		<u>36,751,744</u>	1.994%, 03/23/22..... CAD	10,000	7,577,101
BELGIUM — (3.0%)			TOTAL CANADA.....		<u>134,837,551</u>
Anheuser-Busch InBev SA			DENMARK — (1.1%)		
0.800%, 04/20/23..... EUR	1,439	1,651,285	AP Moller - Maersk A.S.		
Dexia Credit Local SA			1.500%, 11/24/22..... EUR	2,680	3,110,662
0.625%, 01/21/22..... EUR	1,250	1,423,541	AP Moller Maersk A.S.		
0.250%, 06/02/22..... EUR	2,000	2,263,345	1.750%, 03/18/21..... EUR	2,551	2,913,811
1.125%, 06/15/22..... GBP	2,000	2,603,982	Danske Bank A.S.		
0.750%, 01/25/23..... EUR	6,000	6,920,711	Ω 2.800%, 03/10/21.....	5,000	5,039,817
0.250%, 06/01/23..... EUR	12,900	14,661,014	Kommunekredit		
0.625%, 02/03/24..... EUR	7,000	8,093,259	0.250%, 03/29/23..... EUR	2,000	2,278,829
TOTAL BELGIUM.....		<u>37,617,137</u>	TOTAL DENMARK.....		<u>13,343,119</u>
CANADA — (10.9%)			FINLAND — (0.6%)		
Alimentation Couche-Tard, Inc.			Nordea Bank Abp		
3.319%, 11/01/19..... CAD	8,200	6,225,986	0.300%, 06/30/22..... EUR	5,000	5,639,557
Bank of Montreal			OP Corporate Bank P.L.C.		
(r) 2.922%, 08/27/21.....	2,000	2,021,800	0.750%, 03/03/22..... EUR	725	825,531
Bank of Nova Scotia (The)			0.375%, 10/11/22..... EUR	500	565,580
(r) 2.406%, 04/20/21.....	5,000	5,016,109	TOTAL FINLAND.....		<u>7,030,668</u>
Canada Housing Trust No 1			FRANCE — (2.1%)		
Ω 2.000%, 12/15/19..... CAD	15,000	11,390,821	BNP Paribas SA		
Ω 1.450%, 06/15/20..... CAD	17,000	12,888,042	1.000%, 06/27/24..... EUR	6,000	6,914,340
Canadian Imperial Bank of Commerce			BPCE SA		
0.750%, 03/22/23..... EUR	5,000	5,725,614	1.125%, 12/14/22..... EUR	2,200	2,544,690
0.375%, 05/03/24..... EUR	1,740	1,945,531	0.375%, 10/05/23..... EUR	500	565,252

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME 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>
FRANCE — (Continued)			JAPAN — (6.7%)		
Caisse d'Amortissement de la			American Honda Finance		
Dette Sociale			Corp.		
0.125%, 10/25/23..... EUR	6,500	\$ 7,401,782	(r) 2.488%, 06/11/21.....	5,000	\$ 5,011,921
Pernod Ricard SA			1.375%, 11/10/22..... EUR	2,000	2,321,148
2.000%, 06/22/20..... EUR	300	339,307	0.550%, 03/17/23..... EUR	2,606	2,959,125
Ω 4.450%, 01/15/22.....	2,450	2,574,092	Daiwa Securities Group, Inc.		
Societe Generale SA			Ω 3.129%, 04/19/22.....	700	713,619
Ω 2.500%, 04/08/21.....	4,200	4,221,546	Mitsubishi UFJ Financial		
Ω 3.250%, 01/12/22.....	1,000	<u>1,020,591</u>	Group, Inc.		
TOTAL FRANCE.....			0.680%, 01/26/23..... EUR	2,150	2,435,613
		<u>25,581,600</u>	0.980%, 10/09/23..... EUR	4,000	4,595,481
GERMANY — (3.4%)			Mizuho Financial Group, Inc.		
BMW Finance NV			#Ω 2.632%, 04/12/21.....	4,000	4,029,242
0.125%, 01/12/21..... EUR	645	721,627	(r) 3.267%, 09/13/21.....	1,735	1,756,757
0.625%, 10/06/23..... EUR	2,000	2,273,873	2.953%, 02/28/22.....	400	406,856
BMW US Capital LLC			0.523%, 06/10/24..... EUR	3,000	3,379,611
Ω 3.450%, 04/12/23.....	5,000	5,206,395	Nissan Motor Acceptance		
Daimler Canada Finance, Inc.			Corp.		
1.570%, 05/25/20..... CAD	3,000	2,271,787	Ω 2.550%, 03/08/21.....	3,500	3,509,951
Daimler Finance North			(r)Ω 2.789%, 09/21/21.....	2,000	2,001,873
America LLC			Sumitomo Mitsui Financial		
(r)Ω 2.677%, 05/04/20.....	1,000	1,000,575	Group, Inc.		
#Ω 2.850%, 01/06/22.....	7,200	7,292,417	2.058%, 07/14/21.....	3,000	3,001,235
Deutsche Bank AG			0.819%, 07/23/23..... EUR	4,544	5,186,481
2.950%, 08/20/20.....	1,000	1,001,994	Takeda Pharmaceutical Co.,		
Landwirtschaftliche			Ltd.		
Rentenbank			0.375%, 11/21/20..... EUR	4,152	4,653,205
0.375%, 01/22/24..... EUR	4,630	5,339,966	Total Capital Canada, Ltd.		
NRW Bank			1.125%, 03/18/22..... EUR	1,500	1,725,497
0.125%, 03/10/23..... EUR	7,000	7,947,834	Toyota Credit Canada, Inc.		
Volkswagen Financial			2.200%, 02/25/21..... CAD	10,000	7,607,850
Services AG			2.020%, 02/28/22..... CAD	4,000	3,025,981
1.375%, 10/16/23..... EUR	1,000	1,156,994	Toyota Motor Credit Corp.		
Volkswagen Group of America			Floating Rate Note		
Finance LLC			(r) 2.220%, 05/22/20.....	5,000	4,999,990
Ω 2.400%, 05/22/20.....	3,625	3,630,872	(r) 2.567%, 01/08/21.....	992	996,493
Ω 4.000%, 11/12/21.....	2,000	2,072,815	(r) 2.281%, 04/13/21.....	18,000	18,027,558
Volkswagen International			0.750%, 07/21/22..... EUR	500	<u>570,572</u>
Finance NV			TOTAL JAPAN.....		
0.875%, 01/16/23..... EUR	300	341,912			<u>82,916,059</u>
VW Credit Canada, Inc.			LUXEMBOURG — (0.1%)		
2.150%, 06/24/20..... CAD	3,000	<u>2,277,663</u>	ArcelorMittal		
TOTAL GERMANY.....			2.875%, 07/06/20..... EUR	800	<u>909,564</u>
		<u>42,536,724</u>	NETHERLANDS — (1.2%)		
ITALY — (0.5%)			ABN AMRO Bank NV		
Enel Finance International NV			0.500%, 07/17/23..... EUR	911	1,033,089
Ω 2.875%, 05/25/22.....	1,000	1,013,015	Cooperatieve Rabobank UA		
5.000%, 09/14/22..... EUR	2,000	2,552,221	0.125%, 10/11/21..... EUR	900	1,009,598
Eni SpA			4.000%, 01/11/22..... EUR	980	1,192,395
4.000%, 06/29/20..... EUR	600	687,706	4.750%, 06/06/22..... EUR	1,367	1,718,441
1.750%, 01/18/24..... EUR	1,170	<u>1,398,540</u>	TOTAL ITALY.....		
TOTAL ITALY.....					<u>5,651,482</u>

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME 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>
NETHERLANDS — (Continued)			SWEDEN — (Continued)		
ING Bank NV Floating Rate			Svenska Handelsbanken AB		
Note			0.250%, 02/28/22.....	EUR 4,600	\$ 5,174,664
(r) 0.002%, 11/26/21.....	EUR 2,000	\$ 2,242,421	Swedbank AB		
ING Groep NV			0.250%, 11/07/22.....	EUR 800	897,796
1.000%, 09/20/23.....	EUR 5,000	5,757,602	TOTAL SWEDEN.....		<u>43,327,079</u>
Koninklijke Philips NV			SWITZERLAND — (1.0%)		
0.500%, 09/06/23.....	EUR 2,000	<u>2,273,962</u>	Credit Suisse AG/London		
TOTAL NETHERLANDS.....		<u>15,227,508</u>	1.000%, 06/07/23.....	EUR 2,000	2,309,036
NORWAY — (0.1%)			Credit Suisse Group Funding		
DNB Bank ASA			Guernsey, Ltd.		
4.375%, 02/24/21.....	EUR 1,288	<u>1,523,225</u>	1.250%, 04/14/22.....	EUR 1,000	1,148,971
SPAIN — (1.8%)			UBS Group Funding		
Banco Santander SA			Switzerland AG		
3.848%, 04/12/23.....	2,000	2,090,517	1.750%, 11/16/22.....	EUR 4,700	5,508,197
Iberdrola International BV			2.125%, 03/04/24.....	EUR 2,400	<u>2,899,369</u>
1.750%, 09/17/23.....	EUR 1,000	1,190,230	TOTAL SWITZERLAND.....		<u>11,865,573</u>
Santander Holdings USA, Inc.			UNITED KINGDOM — (8.6%)		
3.400%, 01/18/23.....	9,525	9,794,293	Barclays P.L.C.		
Spain Government Bond			2.750%, 11/08/19.....	8,000	8,000,454
Ω 5.400%, 01/31/23.....	EUR 2,500	3,309,485	3.250%, 01/12/21.....	1,000	1,010,852
Telefonica Emisiones SA			BAT International Finance		
0.750%, 04/13/22.....	EUR 2,200	2,498,512	P.L.C.		
3.987%, 01/23/23.....	EUR 1,700	2,136,537	4.875%, 02/24/21.....	EUR 743	881,686
1.069%, 02/05/24.....	EUR 1,400	<u>1,622,377</u>	3.625%, 11/09/21.....	EUR 105	125,562
TOTAL SPAIN.....		<u>22,641,951</u>	0.875%, 10/13/23.....	EUR 5,100	5,773,576
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (5.6%)			BP Capital Markets P.L.C.		
Asian Development Bank			1.109%, 02/16/23.....		
1.375%, 06/11/20.....	CAD 12,461	9,440,690	EUR 5,000		5,777,743
European Financial Stability			BP Capital Markets PLC		
Facility			3.497%, 11/09/20.....		
0.200%, 01/17/24.....	EUR 23,536	26,892,286	CAD 4,000		3,078,612
European Stability Mechanism			British Telecommunications		
0.000%, 12/05/19.....	EUR 4,000	4,463,255	P.L.C.		
European Stability Mechanism			0.500%, 06/23/22.....		
Treasury Bill			EUR 400		
0.000%, 11/21/19.....	EUR 5,294	5,906,168	1.125%, 03/10/23.....	EUR 7,000	8,063,889
0.000%, 01/09/20.....	EUR 20,000	<u>22,327,050</u>	HSBC Bank P.L.C. Floating		
TOTAL SUPRANATIONAL			Rate Note		
ORGANIZATION			(r) 0.017%, 03/09/20.....	EUR 4,600	5,137,222
OBLIGATIONS.....		<u>69,029,449</u>	HSBC Holdings PLC		
SWEDEN — (3.5%)			#(r) 3.792%, 05/25/21.....		
Kommuninvest I Sverige AB			3,082		
0.250%, 06/01/22.....	SEK 269,000	27,970,730	Lloyds Banking Group P.L.C.		
0.750%, 02/22/23.....	SEK 50,000	5,277,931	3.000%, 01/11/22.....		
Skandinaviska Enskilda			1,000		
Banken AB			Mead Johnson Nutrition Co.		
0.300%, 02/17/22.....	EUR 1,250	1,407,366	3.000%, 11/15/20.....		
1.250%, 08/05/22.....	GBP 2,000	2,598,592	2,800		
			National Grid North America,		
			Inc.		
			0.750%, 08/08/23.....	EUR 6,050	6,895,065
			Nationwide Building Society		
			0.625%, 04/19/23.....	EUR 3,000	3,417,468
			NatWest Markets P.L.C.		
			1.000%, 05/28/24.....	EUR 1,630	1,862,495

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME 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 KINGDOM — (Continued)			UNITED STATES — (Continued)		
PPL WEM, Ltd. / Western Power Distribution, Ltd.			Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor, Inc.		
Ω 5.375%, 05/01/21.....	500	\$ 516,862	# 2.773%, 12/15/22.....	800	\$ 813,184
Praxair, Inc.			Bank of America Corp.		
1.200%, 02/12/24..... EUR	3,372	3,954,170	0.750%, 07/26/23..... EUR	2,000	2,287,422
Rolls-Royce P.L.C.			Baxter International, Inc.		
0.875%, 05/09/24..... EUR	1,500	1,705,130	0.400%, 05/15/24..... EUR	2,000	2,238,919
Royal Bank of Scotland Group P.L.C.			Booking Holdings, Inc.		
2.500%, 03/22/23..... EUR	3,500	4,187,805	0.800%, 03/10/22..... EUR	1,900	2,161,663
United Kingdom Treasury Bill			Broadcom Corp. / Broadcom		
0.000%, 11/18/19..... GBP	14,000	18,129,561	Cayman Finance Ltd.		
0.000%, 11/25/19..... GBP	15,000	19,421,670	3.000%, 01/15/22.....	5,000	5,066,159
Vodafone Group P.L.C.			BUNGE, Ltd. FINANCE Corp.		
1.750%, 08/25/23..... EUR	1,300	<u>1,543,239</u>	Co. GUAR 03/24 4.35		
TOTAL UNITED KINGDOM....		<u>106,919,295</u>	# 4.350%, 03/15/24.....	2,000	2,114,562
UNITED STATES — (28.5%)			Campbell Soup Co.		
Abbott Ireland Financing DAC			3.650%, 03/15/23.....	1,000	1,042,584
0.000%, 09/27/20..... EUR	2,000	2,233,575	Cardinal Health, Inc.		
0.875%, 09/27/23..... EUR	3,420	3,931,007	3.200%, 06/15/22.....	5,000	5,116,303
AbbVie, Inc.			Caterpillar Financial Services Corp.		
2.900%, 11/06/22.....	1,080	1,100,979	(r) 2.338%, 05/15/20.....	5,000	5,003,685
Aetna, Inc.			(r) 2.349%, 03/15/21.....	2,000	2,001,688
# 2.750%, 11/15/22.....	5,000	5,072,033	(r) 2.514%, 05/17/21.....	2,766	2,772,263
Albemarle Corp.			(r) 2.382%, 09/07/21.....	2,000	2,000,580
1.875%, 12/08/21..... EUR	5,100	5,904,742	Celgene Corp.		
Allergan Finance LLC			3.550%, 08/15/22.....	1,777	1,852,053
3.250%, 10/01/22.....	3,200	3,274,234	Church & Dwight Co., Inc.		
Allergan Funding SCS			2.875%, 10/01/22.....	2,000	2,040,376
3.450%, 03/15/22.....	6,000	6,149,820	Cigna Corp.		
Altria Group, Inc.			Ω 4.500%, 03/15/21.....	1,000	1,025,430
# 2.850%, 08/09/22.....	5,700	5,783,827	Coca-Cola Co. (The)		
1.000%, 02/15/23..... EUR	1,500	1,694,196	0.750%, 03/09/23..... EUR	2,000	2,292,869
Ameren Corp.			Comcast Corp.		
2.700%, 11/15/20.....	1,000	1,006,629	(r) 2.539%, 10/01/21.....	2,243	2,254,955
American International Group, Inc.			Cox Communications, Inc.		
1.500%, 06/08/23..... EUR	2,000	2,325,158	Ω 3.250%, 12/15/22.....	5,000	5,160,881
AmerisourceBergen Corp.			CVS Health Corp.		
# 3.500%, 11/15/21.....	5,000	5,107,902	2.800%, 07/20/20.....	2,665	2,677,642
Anthem, Inc.			Discovery Communications LLC		
3.300%, 01/15/23.....	5,000	5,192,428	3.250%, 04/01/23.....	497	511,485
Apache Corp.			Dover Corp.		
3.250%, 04/15/22.....	807	821,352	2.125%, 12/01/20..... EUR	1,250	1,425,342
Ares Capital Corp.			Dow Chemical Co. (The)		
4.200%, 06/10/24.....	4,000	4,147,947	3.000%, 11/15/22.....	3,134	3,208,768
AT&T, Inc.			DTE Energy Co.		
2.500%, 03/15/23..... EUR	5,000	5,988,858	2.400%, 12/01/19.....	1,151	1,151,366
1.950%, 09/15/23..... EUR	175	207,964	E*TRADE Financial Corp.		
2.400%, 03/15/24..... EUR	3,000	3,644,815	2.950%, 08/24/22.....	5,000	5,094,115
Autodesk, Inc.			eBay, Inc.		
3.600%, 12/15/22.....	2,239	2,317,093	2.600%, 07/15/22.....	760	767,927

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME 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)		
Energy Transfer Partners L.P.			Kellogg Co.		
# 3.600%, 02/01/23.....	4,594	\$4,724,415	0.800%, 11/17/22..... EUR	1,790	\$2,042,383
Enterprise Products			Keurig Dr Pepper, Inc.		
Operating LLC			2.700%, 11/15/22.....	4,684	4,733,613
3.350%, 03/15/23.....	2,000	2,071,629	Marathon Petroleum Corp.		
EQT Corp.			# 3.400%, 12/15/20.....	3,500	3,549,115
# 4.875%, 11/15/21.....	1,000	1,020,652	Mastercard, Inc.		
Equifax, Inc.			1.100%, 12/01/22..... EUR	1,000	1,152,774
3.300%, 12/15/22.....	1,000	1,030,816	Medtronic Global Holdings		
Exelon Generation Co. LLC			SCA		
3.400%, 03/15/22.....	815	837,309	0.000%, 03/07/21..... EUR	2,000	2,235,864
FedEx Corp.			0.000%, 12/02/22..... EUR	2,062	2,303,694
1.000%, 01/11/23..... EUR	7,000	8,004,492	Molson Coors Brewing Co.		
Fluor Corp.			1.250%, 07/15/24..... EUR	1,112	1,283,607
1.750%, 03/21/23..... EUR	5,287	5,598,235	Mondelez International, Inc.		
Fortune Brands Home &			2.375%, 01/26/21..... EUR	300	344,932
Security, Inc.			Morgan Stanley		
# 3.000%, 06/15/20.....	3,000	3,014,694	2.375%, 03/31/21..... EUR	1,000	1,154,726
GATX Corp.			3.125%, 08/05/21..... CAD	4,000	3,084,868
4.750%, 06/15/22.....	5,000	5,310,181	1.875%, 03/30/23..... EUR	1,500	1,773,205
General Mills, Inc.			1.750%, 03/11/24..... EUR	3,314	3,945,738
1.000%, 04/27/23..... EUR	1,809	2,082,349	Mosaic Co. (The)		
General Motors Financial Co.,			3.750%, 11/15/21.....	6,000	6,169,875
Inc.			Motorola Solutions, Inc.		
4.200%, 03/01/21.....	1,000	1,022,896	# 3.500%, 03/01/23.....	2,000	2,071,853
# 3.450%, 01/14/22.....	5,000	5,097,884	Mylan N.V.		
Goldman Sachs Group, Inc.			3.150%, 06/15/21.....	1,000	1,012,837
(The)			National Oilwell Varco, Inc.		
3.550%, 02/12/21..... CAD	4,000	3,087,632	2.600%, 12/01/22.....	4,000	4,032,107
# 5.250%, 07/27/21.....	5,000	5,271,042	National Rural Utilities		
5.750%, 01/24/22.....	1,400	1,508,741	Cooperative Finance Corp.		
Harley-Davidson Financial			(r) 2.479%, 06/30/21.....	2,600	2,608,489
Services, Inc.			NBCUniversal Enterprise, Inc.		
Ω 2.150%, 02/26/20.....	5,000	4,996,538	(r)Ω 2.499%, 04/01/21.....	1,870	1,876,283
Ω 2.550%, 06/09/22.....	1,924	1,924,707	NetApp, Inc.		
Honeywell International, Inc.			3.250%, 12/15/22.....	500	509,829
1.300%, 02/22/23..... EUR	8,000	9,300,511	Newell Brands, Inc.		
HP, Inc.			4.000%, 06/15/22.....	5,440	5,591,391
4.300%, 06/01/21.....	518	536,740	Newmont Goldcorp Corp.		
IBM Credit LLC			3.625%, 06/09/21.....	500	511,524
(r) 2.226%, 01/20/21.....	4,000	4,007,440	Nordstrom, Inc.		
International Business			4.750%, 05/01/20.....	5,225	5,285,888
Machines Corp.			Omnicom Group, Inc. /		
1.875%, 11/06/20..... EUR	312	355,390	Omnicom Capital, Inc.		
0.500%, 09/07/21..... EUR	2,250	2,539,788	4.450%, 08/15/20.....	600	611,194
1.250%, 05/26/23..... EUR	2,923	3,408,345	3.625%, 05/01/22.....	2,864	2,969,520
Johnson Controls International			ONEOK Partners L.P.		
P.L.C.			3.375%, 10/01/22.....	1,730	1,775,596
1.000%, 09/15/23..... EUR	4,501	5,160,081	Oracle Corp.		
JPMorgan Chase & Co.			2.250%, 01/10/21..... EUR	1,140	1,309,285
2.625%, 04/23/21..... EUR	4,000	4,649,390	Penske Truck Leasing Co.		
0.625%, 01/25/24..... EUR	3,333	3,800,172	L.P. / PTL Finance Corp.		
			Ω 3.375%, 02/01/22.....	361	369,093

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME 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)		
Pfizer, Inc. 0.250%, 03/06/22..... EUR	13,680	\$15,405,784	Zimmer Biomet Holdings, Inc. 2.700%, 04/01/20.....	2,210	\$ 2,214,440
Philip Morris International, Inc. 2.875%, 05/30/24..... EUR	2,000	2,506,957	TOTAL UNITED STATES.....		<u>351,872,115</u>
Procter & Gamble Co. (The) 2.000%, 08/16/22..... EUR	400	474,030	TOTAL BONDS.....		<u>1,009,581,843</u>
Ryder System, Inc. 3.400%, 03/01/23.....	2,325	2,403,106	U.S. TREASURY OBLIGATIONS — (16.5%)		
Sempra Energy # 4.050%, 12/01/23.....	1,000	1,058,639	U.S. Treasury Notes		
Sky, Ltd. 1.875%, 11/24/23..... EUR	2,748	3,290,765	(r) 1.752%, 01/31/21.....	33,000	32,962,785
Southern Co. (The) 2.750%, 06/15/20.....	1,775	1,781,969	(r) 1.776%, 04/30/21.....	118,500	118,347,808
Southwest Airlines Co. 2.750%, 11/06/19.....	5,000	5,000,131	(r) 1.857%, 07/31/21.....	53,000	<u>52,991,917</u>
Stryker Corp. 1.125%, 11/30/23..... EUR	2,277	2,649,753	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>204,302,510</u>
Tupperware Brands Corp. # 4.750%, 06/01/21.....	1,585	1,589,664	TOTAL INVESTMENT SECURITIES		
United Parcel Service, Inc. 0.375%, 11/15/23..... EUR	8,546	9,657,870	(Cost \$1,215,121,300).....		<u>1,213,884,353</u>
Viacom, Inc. 4.500%, 03/01/21.....	6,000	6,189,905	COMMERCIAL PAPER — (1.2%)		
Walgreens Boots Alliance, Inc. 2.700%, 11/18/19.....	1,590	1,590,338	Ω Campbell Soup Co. 2.191%, 01/22/20.....	4,000	3,979,794
Walmart, Inc. (r) 2.389%, 06/23/21.....	2,060	2,066,668	Ω PFIZER INC 1.898%, 02/25/20.....	1,250	1,242,801
Wells Fargo & Co. 2.150%, 01/30/20.....	750	750,404	Ω Pfizer, Inc. 1.888%, 03/02/20.....	10,000	<u>9,939,389</u>
2.250%, 09/03/20..... EUR	1,294	1,473,944	TOTAL COMMERCIAL PAPER.....		<u>15,161,984</u>
1.500%, 09/12/22..... EUR	300	348,911		<b>Shares</b>	
Wells Fargo Bank NA (r) 2.463%, 10/22/21.....	7,000	7,025,613	SECURITIES LENDING COLLATERAL — (0.6%)		
Whirlpool Corp. 3.700%, 03/01/23.....	1,000	1,041,654	@§ The DFA Short Term Investment Fund.....	603,833	<u>6,986,946</u>
Williams Cos., Inc. (The) 3.700%, 01/15/23.....	670	693,438	TOTAL INVESTMENTS — (100.0%) (Cost \$1,237,267,772).....		<u><u>\$1,236,033,283</u></u>

As of October 31, 2019, DFA Selectively Hedged Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
EUR 88,173,262	USD 97,911,999	State Street Bank and Trust	11/01/19	\$ 427,612
USD 98,737,791	EUR 88,061,253	State Street Bank and Trust	01/17/20	6,926
<b>Total Appreciation</b>				<b>\$ 434,538</b>
CAD 23,602,264	USD 18,090,531	UBS AG	01/03/20	\$(163,539)



**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	97,128,227	EUR	88,173,262	Bank of America Corp.	11/01/19	\$(1,211,384)
USD	4,451,149	AUD	6,577,769	State Street Bank and Trust	11/14/19	(84,533)
USD	97,955,175	EUR	87,892,669	State Street Bank and Trust	12/27/19	(441,295)
USD	11,597,552	CAD	15,429,116	Natwest Markets P.L.C.	01/03/20	(121,563)
USD	133,948,565	CAD	178,432,749	Citibank, N.A.	01/03/20	(1,579,221)
USD	861,258	EUR	769,676	Barclays Capital	01/07/20	(1,140)
USD	990,923	EUR	892,131	HSBC Bank	01/07/20	(8,682)
USD	10,977,428	EUR	9,951,065	State Street Bank and Trust	01/07/20	(172,431)
USD	13,952,145	EUR	12,629,999	State Street Bank and Trust	01/07/20	(199,376)
USD	22,018,222	EUR	19,883,814	Natwest Markets P.L.C.	01/07/20	(260,972)
USD	42,821,833	GBP	33,016,691	State Street Bank and Trust	01/22/20	(59,575)
USD	97,615,743	EUR	87,415,178	State Street Bank and Trust	01/23/20	(427,118)
USD	33,431,325	SEK	322,130,612	UBS AG	01/28/20	(93,966)
USD	98,377,216	EUR	88,129,753	Natwest Markets P.L.C.	01/28/20	(497,655)
<b>Total (Depreciation)</b>						<b>\$(5,322,450)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$(4,887,912)</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.....	—	\$ 36,751,744	—	\$ 36,751,744
Belgium.....	—	37,617,137	—	37,617,137
Canada.....	—	134,837,551	—	134,837,551
Denmark.....	—	13,343,119	—	13,343,119
Finland.....	—	7,030,668	—	7,030,668
France.....	—	25,581,600	—	25,581,600
Germany.....	—	42,536,724	—	42,536,724
Italy.....	—	5,651,482	—	5,651,482
Japan.....	—	82,916,059	—	82,916,059
Luxembourg.....	—	909,564	—	909,564
Netherlands.....	—	15,227,508	—	15,227,508
Norway.....	—	1,523,225	—	1,523,225
Spain.....	—	22,641,951	—	22,641,951
Supranational Organization Obligations.....	—	69,029,449	—	69,029,449
Sweden.....	—	43,327,079	—	43,327,079
Switzerland.....	—	11,865,573	—	11,865,573
United Kingdom.....	—	106,919,295	—	106,919,295
United States.....	—	351,872,115	—	351,872,115
U.S. Treasury Obligations.....	—	204,302,510	—	204,302,510
Commercial Paper.....	—	15,161,984	—	15,161,984
Securities Lending Collateral.....	—	6,986,946	—	6,986,946
Forward Currency Contracts**.....	—	(4,887,912)	—	(4,887,912)
TOTAL.....	—	\$1,231,145,371	—	\$1,231,145,371

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

See accompanying Notes to Financial Statements.

**DFA FIVE-YEAR GLOBAL FIXED INCOME 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 — (87.5%)			BELGIUM — (Continued)		
AUSTRALIA — (1.5%)			Kingdom of Belgium Treasury		
ANZ New Zealand			Bill		
International, Ltd.			0.000%, 11/07/19.....	EUR 45,500	\$ 50,748,714
0.400%, 03/01/22.....	EUR 27,377	\$ 30,875,535			
ASB Finance, Ltd.			TOTAL BELGIUM.....		<u>719,399,583</u>
0.500%, 06/10/22.....	EUR 41,239	46,710,428			
Commonwealth Bank of			CANADA — (19.8%)		
Australia			Bank of Montreal		
0.500%, 07/11/22.....	EUR 16,950	19,222,565	(r) 2.559%, 06/15/20.....	2,070	2,074,823
National Australia Bank, Ltd.			1.880%, 03/31/21.....	CAD 129,816	98,411,192
2.800%, 01/10/22.....	37,541	38,254,751	(r) 2.461%, 04/13/21.....	83,200	83,556,096
0.875%, 01/20/22.....	EUR 9,168	10,454,416	1.610%, 10/28/21.....	CAD 56,000	42,163,055
0.350%, 09/07/22.....	EUR 27,190	30,732,566	0.250%, 11/17/21.....	EUR 17,940	20,132,633
Westpac Banking Corp.			1.375%, 12/29/21.....	GBP 2,613	3,414,969
# 2.800%, 01/11/22.....	33,146	33,781,556	(r) 0.087%, 09/28/21.....	EUR 38,275	42,969,410
0.250%, 01/17/22.....	EUR 11,762	13,224,281	(r) 0.067%, 03/14/22.....	EUR 9,953	11,175,063
2.625%, 12/14/22.....	GBP 5,416	<u>7,345,238</u>	Bank of Nova Scotia (The)		
TOTAL AUSTRALIA.....		<u>230,601,336</u>	2.270%, 01/13/20.....	CAD 56,000	42,548,265
			2.130%, 06/15/20.....	CAD 239,000	181,773,191
AUSTRIA — (1.7%)			3.270%, 01/11/21.....	CAD 50,000	38,530,863
Oesterreichische Kontrollbank			(r) 2.406%, 04/20/21.....	34,745	34,856,940
AG			# 2.700%, 03/07/22.....	70,604	71,879,129
0.750%, 03/07/22.....	GBP 8,000	10,345,682	0.375%, 04/06/22.....	EUR 29,000	32,663,457
1.125%, 12/15/22.....	GBP 2,907	3,799,202	1.250%, 06/08/22.....	GBP 3,890	5,068,180
Republic of Austria			1.750%, 12/23/22.....	GBP 25,148	33,306,070
Government Bond			Canada Housing Trust No 1		
0.000%, 07/15/23.....	EUR 216,591	246,600,480	Ω 2.000%, 12/15/19.....	CAD 115,000	87,329,626
Republic of Austria			Canadian Imperial Bank of		
Government International			Commerce		
Bond Floating Rate Note			1.850%, 07/14/20.....	CAD 128,200	97,318,507
(r) 0.000%, 06/04/20.....	EUR 9,333	<u>10,433,033</u>	(r) 2.353%, 10/05/20.....	28,525	28,589,751
TOTAL AUSTRIA.....		<u>271,178,397</u>	1.900%, 04/26/21.....	CAD 122,800	93,126,053
			0.750%, 03/22/23.....	EUR 2,000	2,290,246
BELGIUM — (4.7%)			CPPIB Capital, Inc.		
Dexia Credit Local SA			1.400%, 06/04/20.....	CAD 78,000	59,117,379
0.040%, 12/11/19.....	EUR 47,650	53,162,205	Manitoba, Province of Canada		
0.250%, 03/19/20.....	EUR 34,450	38,506,603	1.150%, 11/21/19.....	CAD 5,000	3,795,080
2.000%, 01/22/21.....	EUR 8,800	10,101,833	0.750%, 12/15/21.....	GBP 8,500	10,955,953
0.875%, 09/07/21.....	GBP 8,100	10,481,105	Province of Alberta Canada		
0.625%, 01/21/22.....	EUR 22,650	25,794,556	4.000%, 12/01/19.....	CAD 144,500	109,886,265
0.250%, 06/02/22.....	EUR 72,400	81,933,073	1.250%, 06/01/20.....	CAD 25,000	18,931,554
1.125%, 06/15/22.....	GBP 35,400	46,090,487	1.350%, 09/01/21.....	CAD 29,500	22,259,050
0.750%, 01/25/23.....	EUR 60,100	69,322,456	Province of British Columbia		
0.250%, 06/01/23.....	EUR 6,600	7,500,984	Canada		
Kingdom of Belgium			4.100%, 12/18/19.....	CAD 78,000	59,389,204
Government Bond			Province of Manitoba Canada		
2.250%, 06/22/23.....	EUR 227,360	279,849,423	1.500%, 12/15/22.....	GBP 36,230	47,691,865
Ω 0.200%, 10/22/23.....	EUR 40,000	45,908,144	Province of Ontario Canada		
			4.000%, 12/03/19.....	EUR 10,085	11,286,602
			4.200%, 06/02/20.....	CAD 210,000	161,722,800
			3.000%, 09/28/20.....	EUR 1,803	2,072,616
			1.350%, 03/08/22.....	CAD 21,600	16,264,205

**DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO**
**CONTINUED**

		Face Amount <sup>^</sup> (000)	Value†		Face Amount <sup>^</sup> (000)	Value†
CANADA — (Continued)				FINLAND — (Continued)		
3.150%, 06/02/22.....	CAD	164,200	\$ 129,135,926	Municipality Finance P.L.C.		
Province of Ontario Canada				Floating Rate Note		
(r) Floating Rate Note				(r) 2.174%, 02/17/21.....	7,100	\$ 7,100,284
(r) 0.851%, 11/10/20.....	GBP	37,000	47,924,124	Municipality Finance P.L.C.		
Province of Quebec Canada				1.250%, 12/07/22.....		
4.500%, 12/01/19.....	CAD	298,266	226,893,670	GBP	55,568	72,836,583
4.500%, 12/01/20.....	CAD	60,000	46,900,767	OP Corporate Bank P.L.C.		
4.250%, 12/01/21.....	CAD	39,800	31,785,003	0.750%, 03/03/22.....	56,018	63,785,623
0.875%, 05/24/22.....	GBP	11,551	14,943,678	2.500%, 05/20/22.....	2,550	3,413,164
Quebec, Province of Canada				0.375%, 10/11/22.....	16,840	19,048,722
1.500%, 12/15/23.....	GBP	20,000	26,503,047	<b>TOTAL FINLAND.....</b>		
2.375%, 01/22/24.....	EUR	17,728	21,996,386			<b>443,482,000</b>
Royal Bank of Canada				FRANCE — (8.1%)		
1.920%, 07/17/20.....	CAD	38,500	29,239,948	Agence Francaise de		
(r) 2.176%, 10/26/20.....		2,600	2,605,969	Developpement		
2.860%, 03/04/21.....	CAD	40,000	30,714,752	0.125%, 04/30/22.....	58,200	65,695,338
2.030%, 03/15/21.....	CAD	160,500	121,953,679	Agence Francaise de		
(r) 2.326%, 04/30/21.....		8,018	8,046,568	Developpement EPIC		
1.968%, 03/02/22.....	CAD	304,434	230,547,908	0.125%, 03/31/21.....	1,000	1,122,580
2.000%, 03/21/22.....	CAD	30,000	22,734,720	0.500%, 10/25/22.....	19,600	22,397,627
(r) 0.096%, 07/24/20.....	EUR	2,000	2,238,103	Caisse d'Amortissement de la		
(r) 0.050%, 08/06/20.....	EUR	12,297	13,754,558	Dette Sociale		
Toronto-Dominion Bank (The)				0.125%, 11/25/22.....	279,100	316,943,572
1.693%, 04/02/20.....	CAD	86,500	65,627,959	0.500%, 05/25/23.....	33,500	38,609,701
2.563%, 06/24/20.....	CAD	57,500	43,851,226	0.125%, 10/25/23.....	46,900	53,406,703
0.625%, 03/08/21.....	EUR	13,483	15,204,924	Caisse des Depots et		
(r) 2.568%, 06/11/21.....		3,000	3,010,560	Consignations Floating Rate		
2.621%, 12/22/21.....	CAD	57,179	43,925,072	Note		
1.994%, 03/23/22.....	CAD	313,467	237,517,118	(r) 2.175%, 10/02/20.....	47,200	47,213,996
3.005%, 05/30/23.....	CAD	33,000	25,840,020	France Treasury Bill		
0.625%, 07/20/23.....	EUR	25,256	28,900,377	0.000%, 11/14/19.....	26,500	29,555,442
Toronto-Dominion Bank (The)				0.000%, 12/04/19.....	95,500	106,557,155
Floating Rate Note				0.000%, 12/18/19.....	36,000	40,180,099
(r) 0.082%, 07/13/20.....	EUR	2,000	2,237,920	France Treasury Bill BTF		
<b>TOTAL CANADA.....</b>				0.000%, 12/11/19.....	112,000	124,993,509
			<b>3,050,584,074</b>	0.000%, 02/12/20.....	30,800	34,411,645
DENMARK — (3.8%)				Sanofi		
Denmark Government Bond				0.000%, 01/13/20.....	2,300	2,566,446
4.000%, 11/15/19.....	DKK	100,000	14,948,200	0.875%, 09/22/21.....	9,000	10,230,822
1.500%, 11/15/23.....	DKK	2,533,000	411,874,542	0.000%, 03/21/22.....	3,600	4,038,246
Kommunekredit				0.000%, 09/13/22.....	12,200	13,684,568
0.000%, 09/08/22.....	EUR	30,214	34,084,244	0.500%, 03/21/23.....	132,300	150,716,233
0.250%, 03/29/23.....	EUR	66,308	75,552,309	Sanofi Floating Rate Note		
0.250%, 05/15/23.....	EUR	36,868	42,019,372	(r) 0.000%, 03/21/20.....	18,900	21,105,934
0.125%, 08/28/23.....	EUR	3,193	3,626,941	SNCF Reseau		
<b>TOTAL DENMARK.....</b>				6.000%, 10/12/20.....	12,618	14,911,762
			<b>582,105,608</b>	Total Capital International SA		
FINLAND — (2.9%)				Floating Rate Note		
Finland Government Bond				(r) 0.000%, 03/19/20.....	5,200	5,806,460
Ω 0.000%, 09/15/23.....	EUR	239,177	272,487,109	2.125%, 03/15/23.....	3,200	3,842,377
Finland Government				0.250%, 07/12/23.....	7,000	7,913,040
International Bond				Unedic Asseo		
1.500%, 12/19/19.....	GBP	3,711	4,810,515	0.125%, 03/05/20.....	8,750	9,774,077
				0.875%, 10/25/22.....	97,900	113,333,389

**DFA FIVE-YEAR GLOBAL FIXED INCOME 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>
FRANCE — (Continued)				GERMANY — (Continued)		
0.250%, 11/24/23.....	EUR	5,000	\$ 5,710,334	State of North		
TOTAL FRANCE.....			<u>1,244,721,055</u>	Rhine-Westphalia Germany		
GERMANY — (9.8%)				0.875%, 12/16/19.....	EUR	10,876 \$ 12,148,534
Bayerische				1.250%, 03/13/20.....	EUR	7,200 8,078,499
Landesbodenkreditanstalt				0.000%, 12/05/22.....	EUR	117,200 132,343,377
2.500%, 02/09/22.....	EUR	17,829	21,209,912	0.375%, 02/16/23.....	EUR	106,009 121,253,336
Deutsche Bahn Finance				0.125%, 03/16/23.....	EUR	27,260 30,935,366
GMBH				0.200%, 04/17/23.....	EUR	39,500 44,948,640
2.500%, 09/12/23.....	EUR	1,000	1,227,100	State of North		
FMS Wertmanagement				Rhine-Westphalia Germany		
1.125%, 09/07/23.....	GBP	20,300	26,639,819	Floating Rate Note		
Kreditanstalt fuer				(r) 0.857%, 10/29/21.....	GBP	9,000 11,648,834
Wiederaufbau				TOTAL GERMANY.....		<u>1,519,902,415</u>
1.125%, 12/23/19.....	GBP	18,000	23,323,952	JAPAN — (2.7%)		
0.375%, 12/15/20.....	GBP	5,000	6,446,932	Total Capital Canada, Ltd.		
1.000%, 10/12/21.....	NOK	155,000	16,633,406	1.875%, 07/09/20.....	EUR	19,000 21,507,664
2.125%, 08/15/23.....	EUR	57,114	69,955,382	1.125%, 03/18/22.....	EUR	21,600 24,847,155
0.000%, 09/15/23.....	EUR	87,801	99,620,870	Toyota Credit Canada, Inc.		
0.125%, 11/07/23.....	EUR	173,800	198,234,580	2.200%, 02/25/21.....	CAD	13,000 9,890,206
0.125%, 01/15/24.....	EUR	42,000	47,938,328	2.020%, 02/28/22.....	CAD	43,966 33,260,074
Land Baden-Wuerttemberg				2.350%, 07/18/22.....	CAD	34,200 26,059,356
Floating Rate Note				Toyota Finance Australia Ltd.		
(r) 0.343%, 07/19/21.....	EUR	12,122	13,697,852	1.625%, 07/11/22.....	GBP	2,000 2,629,167
Landeskreditbank				Toyota Finance Australia, Ltd.		
Baden-Wuerttemberg				0.000%, 04/09/21.....	EUR	4,735 5,286,690
Foerderbank Floating Rate				0.500%, 04/06/23.....	EUR	4,500 5,107,180
Note				0.250%, 04/09/24.....	EUR	4,000 4,496,862
(r) 0.000%, 04/24/20.....	EUR	2,500	2,794,015	Toyota Motor Credit Corp.		
Landeskreditbank				(r) 2.162%, 10/09/20.....		50,000 50,046,950
Baden-Wuerttemberg				1.000%, 03/09/21.....	EUR	9,640 10,915,363
Foerderbank				# 1.900%, 04/08/21.....		58,313 58,445,064
1.125%, 05/17/21.....	GBP	16,400	21,309,854	0.000%, 07/21/21.....	EUR	18,341 20,492,859
Landeskreditbank				1.125%, 09/07/21.....	GBP	3,352 4,351,523
Baden-Wuerttemberg				2.600%, 01/11/22.....		53,709 54,632,762
Foerderbank				0.750%, 07/21/22.....	EUR	50,350 57,456,571
(r) 2.220%, 09/27/21.....		32,600	32,635,208	2.375%, 02/01/23.....	EUR	13,707 16,500,861
0.875%, 03/07/22.....	GBP	5,485	7,109,543	Toyota Motor Finance		
Landwirtschaftliche				Netherlands BV		
Rentenbank				0.250%, 01/10/22.....	EUR	11,925 13,401,041
1.500%, 12/23/19.....	GBP	4,440	5,756,531	0.625%, 09/26/23.....	EUR	4,000 4,575,985
2.625%, 06/17/20.....	NOK	125,000	13,660,499	TOTAL JAPAN.....		<u>423,903,333</u>
0.050%, 06/12/23.....	EUR	117,000	132,853,499	NETHERLANDS — (5.8%)		
NRW Bank				Bank Nederlandse		
0.000%, 01/27/20.....	EUR	600	669,774	Gemeenten NV		
(r) 2.227%, 02/08/21.....		19,400	19,387,778	1.375%, 12/09/19.....	GBP	5,726 7,420,587
0.000%, 08/10/22.....	EUR	23,000	25,952,841	1.000%, 06/17/22.....	GBP	15,457 20,086,700
0.000%, 11/11/22.....	EUR	128,540	145,149,159	0.250%, 02/22/23.....	EUR	59,000 67,283,636
0.125%, 03/10/23.....	EUR	89,000	101,051,028	BNG Bank NV		
0.125%, 07/07/23.....	EUR	110,300	125,287,967	3.875%, 11/04/19.....	EUR	18,977 21,165,042
				1.500%, 04/15/20.....	EUR	7,392 8,314,438

**DFA FIVE-YEAR GLOBAL FIXED INCOME 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>
NETHERLANDS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
1.125%, 05/24/21.....	GBP 14,000	\$ 18,199,100	(Continued)		
5.375%, 06/07/21.....	GBP 8,367	11,594,614	Asian Development Bank		
1.250%, 12/15/21.....	GBP 79,900	104,326,884	Floating Rate Note		
1.000%, 03/15/22.....	GBP 5,030	6,537,947	(r) 0.971%, 02/01/22.....	GBP 42,000	\$ 54,443,336
0.050%, 07/11/23.....	EUR 184,891	209,718,548	1.000%, 12/15/22.....	GBP 22,333	29,131,560
Cooperatieve Rabobank UA			0.200%, 05/25/23.....	EUR 244,378	278,850,719
0.125%, 10/11/21.....	EUR 18,733	21,014,213	0.370%, 06/26/23.....	SEK 200,000	20,800,259
# 2.750%, 01/10/22.....	31,570	32,073,877	Council Of Europe		
# 3.875%, 02/08/22.....	17,112	17,812,308	Development Bank		
4.750%, 06/06/22.....	EUR 35,519	44,650,561	0.375%, 10/27/22.....	EUR 39,747	45,442,495
0.500%, 12/06/22.....	EUR 22,849	25,986,885	0.125%, 05/25/23.....	EUR 87,670	99,755,401
Nederlandse			Eurofima		
Waterschapsbank NV			0.250%, 04/25/23.....	EUR 3,373	3,837,964
1.750%, 07/09/20.....	EUR 10,040	11,366,693	EUROFIMA		
0.125%, 09/25/23.....	EUR 55,009	62,627,632	(r) 2.248%, 11/15/21.....	31,400	31,391,836
Shell International Finance BV			EUROFIMA Floating Rate		
2.000%, 12/20/19.....	GBP 6,624	8,589,667	Note		
(r) 2.631%, 05/11/20.....	10,000	10,022,413	(r) 2.238%, 03/11/22.....	20,782	20,765,167
1.625%, 03/24/21.....	EUR 39,343	45,025,800	European Financial Stability		
1.875%, 05/10/21.....	6,257	6,263,127	Facility		
1.250%, 03/15/22.....	EUR 43,619	50,348,319	0.125%, 11/04/19.....	EUR 19,989	22,293,725
1.000%, 04/06/22.....	EUR 55,401	63,598,509	1.500%, 01/22/20.....	EUR 13,143	14,722,118
# 2.375%, 08/21/22.....	24,379	24,749,916	0.000%, 11/17/22.....	EUR 91,238	103,076,492
TOTAL NETHERLANDS.....		<u>898,777,416</u>	0.500%, 01/20/23.....	EUR 33,658	38,658,538
NORWAY — (1.5%)			0.125%, 10/17/23.....	EUR 91,000	103,597,221
Equinor ASA			0.200%, 01/17/24.....	EUR 153,094	174,925,544
2.000%, 09/10/20.....	EUR 13,660	15,527,228	European Investment Bank		
5.625%, 03/11/21.....	EUR 1,210	1,455,433	Floating Rate Note		
0.875%, 02/17/23.....	EUR 28,954	33,243,075	(r) 0.000%, 01/15/20.....	EUR 13,000	14,513,250
Kommunalbanken A.S.			(r) 0.015%, 02/17/20.....	GBP 12,575	16,300,594
0.875%, 12/08/20.....	GBP 11,450	14,824,492	(r) 0.964%, 05/21/21.....	GBP 2,000	2,597,664
0.125%, 03/21/22.....	SEK 200,000	20,693,677	(r) 0.835%, 02/18/22.....	GBP 33,000	42,776,480
1.125%, 11/30/22.....	GBP 57,699	75,388,411	(r) 0.991%, 01/10/22.....	GBP 23,500	30,492,175
1.500%, 12/15/23.....	GBP 4,000	5,318,304	1.500%, 05/12/22.....	NOK 955,770	103,623,899
Kommunalbanken A.S.			2.375%, 01/18/23.....	CAD 6,400	4,950,221
Floating Rate Note			1.625%, 03/15/23.....	EUR 44,367	52,968,543
(r) 2.041%, 04/15/21.....	47,000	46,976,532	0.000%, 10/16/23.....	EUR 39,214	44,497,756
Kommunalbanken AS			0.050%, 12/15/23.....	EUR 19,500	22,198,926
1.125%, 12/15/21.....	GBP 12,237	15,930,552	0.875%, 12/15/23.....	GBP 12,000	15,592,856
TOTAL NORWAY.....		<u>229,357,704</u>	2.125%, 01/15/24.....	EUR 45,625	56,373,656
SINGAPORE — (0.1%)			European Stability Mechanism		
Temasek Financial I, Ltd.			0.000%, 11/07/19.....	EUR 35,000	39,040,294
0.500%, 03/01/22.....	EUR 4,553	5,157,856	0.000%, 12/05/19.....	EUR 103,900	115,933,050
4.625%, 07/26/22.....	GBP 4,200	5,977,663	0.000%, 01/23/20.....	EUR 24,000	26,797,634
TOTAL SINGAPORE.....		<u>11,135,519</u>	0.100%, 07/31/23.....	EUR 224,961	255,630,885
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (13.3%)			European Stability Mechanism		
African Development Bank			Treasury Bill		
0.250%, 01/24/24.....	EUR 2,790	3,197,656	0.000%, 01/09/20.....	EUR 16,500	18,419,816
			Inter-American Development		
			Bank		
			1.125%, 12/17/19.....	GBP 32,627	42,273,112

**DFA FIVE-YEAR GLOBAL FIXED INCOME 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>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SWITZERLAND — (Continued)		
Inter-American Investment Corp.			Roche Finance Europe BV		
(r) 2.076%, 10/12/21.....	11,805	\$ 11,805,944	0.500%, 02/27/23.....	EUR 6,000	\$ 6,831,764
International Bank for Reconstruction & Development			TOTAL SWITZERLAND.....		<u>87,709,523</u>
1.125%, 03/11/20.....	CAD 15,500	11,738,623	UNITED KINGDOM — (2.6%)		
1.000%, 12/19/22.....	GBP 21,785	28,444,055	Transport for London		
International Finance Corp.			2.250%, 08/09/22.....	GBP 29,447	39,586,360
Floating Rate Note			United Kingdom Treasury Bill		
(r) 0.961%, 01/18/22.....	GBP 16,500	21,388,110	0.000%, 11/04/19.....	GBP 165,000	213,732,785
Nordic Investment Bank			0.000%, 11/11/19.....	GBP 55,000	71,233,767
1.500%, 08/31/22.....	NOK 100,000	10,798,541	0.000%, 11/18/19.....	GBP 54,000	69,928,307
1.375%, 06/19/23.....	NOK 200,000	21,487,470	0.000%, 11/25/19.....	GBP 8,000	10,358,224
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>2,055,533,585</u>	TOTAL UNITED KINGDOM....		<u>404,839,443</u>
SWEDEN — (4.7%)			UNITED STATES — (3.9%)		
Kommuninvest I Sverige AB			3M Co. Floating Rate Note		
0.750%, 02/16/20.....	SEK 177,000	18,371,286	(r) 0.000%, 05/15/20.....	EUR 8,292	9,263,380
0.250%, 06/01/22.....	SEK 2,395,000	249,033,081	1.875%, 11/15/21.....	EUR 1,000	1,161,640
0.750%, 02/22/23.....	SEK 1,075,000	113,475,515	0.375%, 02/15/22.....	EUR 55,027	62,063,376
1.000%, 11/13/23.....	SEK 775,000	82,932,688	0.375%, 02/15/22.....	EUR 3,500	3,947,550
Skandinaviska Enskilda Banken AB			0.950%, 05/15/23.....	EUR 6,000	6,945,578
0.300%, 02/17/22.....	EUR 31,728	35,722,327	Apple, Inc.		
1.250%, 08/05/22.....	GBP 5,351	6,952,532	(r) 3.278%, 02/23/21.....	800	810,587
Svensk Exportkredit AB			1.000%, 11/10/22.....	EUR 27,825	32,168,347
(r) 2.247%, 12/13/21.....	14,200	14,219,845	Berkshire Hathaway, Inc.		
1.375%, 12/15/22.....	GBP 31,487	41,401,090	0.625%, 01/17/23.....	EUR 26,158	29,780,478
1.375%, 12/15/23.....	GBP 8,000	10,570,493	0.750%, 03/16/23.....	EUR 21,058	24,009,566
Svenska Handelsbanken AB			1.300%, 03/15/24.....	EUR 4,271	5,007,239
2.375%, 01/18/22.....	GBP 1,000	1,332,736	Chevron Corp.		
0.250%, 02/28/22.....	EUR 57,386	64,555,058	# 2.498%, 03/03/22.....	9,743	9,895,753
2.625%, 08/23/22.....	EUR 10,905	13,076,684	Cisco Systems, Inc.		
2.750%, 12/05/22.....	GBP 5,000	6,793,464	1.850%, 09/20/21.....	6,268	6,277,893
1.125%, 12/14/22.....	EUR 53,008	61,287,847	Coca-Cola Co. (The)		
TOTAL SWEDEN.....		<u>719,724,646</u>	0.750%, 03/09/23.....	EUR 22,430	25,714,523
SWITZERLAND — (0.6%)			Johnson & Johnson		
Nestle Finance International, Ltd.			4.750%, 11/06/19.....	EUR 15,000	16,734,179
1.250%, 05/04/20.....	EUR 2,000	2,247,534	0.250%, 01/20/22.....	EUR 38,623	43,560,396
0.750%, 11/08/21.....	EUR 5,000	5,683,589	Merck & Co., Inc.		
1.750%, 09/12/22.....	EUR 12,765	15,038,361	1.125%, 10/15/21.....	EUR 29,745	33,941,055
0.750%, 05/16/23.....	EUR 4,500	5,178,448	Oracle Corp.		
Novartis Finance SA			2.250%, 01/10/21.....	EUR 25,881	29,724,211
0.750%, 11/09/21.....	EUR 4,500	5,122,789	1.900%, 09/15/21.....	42,499	42,589,855
0.500%, 08/14/23.....	EUR 31,860	36,335,793	Pfizer, Inc.		
0.125%, 09/20/23.....	EUR 10,000	11,271,245	# 2.200%, 12/15/21.....	27,656	27,934,368
			0.250%, 03/06/22.....	EUR 91,826	103,410,197
			Procter & Gamble Co. (The)		
			4.125%, 12/07/20.....	EUR 1,500	1,752,548
			2.000%, 11/05/21.....	EUR 9,900	11,544,825
			2.000%, 08/16/22.....	EUR 25,959	30,763,363
			Walmart, Inc.		
			(r) 2.389%, 06/23/21.....	35,000	35,113,295
			1.900%, 04/08/22.....	EUR 5,000	5,839,821

## DFA FIVE-YEAR GLOBAL FIXED INCOME 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)			Ω Total Fina ELF Cap.		
1.900%, 04/08/22..... EUR	3,500	\$ 4,087,874	1.775%, 11/07/19.....	64,500	\$ 64,479,432
TOTAL UNITED STATES.....		<u>604,041,897</u>	TOTAL COMMERCIAL		
TOTAL BONDS.....		<u>13,496,997,534</u>	PAPER.....		<u>183,479,432</u>
U.S. TREASURY OBLIGATIONS — (11.2%)				<u>Shares</u>	
U.S. Treasury Notes			SECURITIES LENDING COLLATERAL — (0.1%)		
(r) 1.776%, 04/30/21.....	429,248	428,696,309	@§ The DFA Short Term		
(r) 1.857%, 07/31/21.....	1,305,000	1,304,800,961	Investment Fund.....	895,837	10,365,732
TOTAL U.S. TREASURY			TOTAL INVESTMENTS — (100.0%)		
OBLIGATIONS.....		<u>1,733,497,270</u>	(Cost \$15,662,006,466).....		<u>\$15,424,339,968</u>
TOTAL INVESTMENT					
SECURITIES					
(Cost \$15,468,160,590).....		<u>15,230,494,804</u>			
COMMERCIAL PAPER — (1.2%)					
(r)Ω Oversea-Chinese					
Banking Corp., Ltd.					
2.035%, 05/15/20.....	119,000	119,000,000			

As of October 31, 2019, DFA Five-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
EUR	124,048,744	USD	137,731,321	National Australia Bank Ltd.	11/01/19	\$ 620,205
EUR	23,597,074	USD	26,218,886	UBS AG	11/04/19	98,923
EUR	35,878,323	USD	39,754,969	JP Morgan	11/15/19	288,643
EUR	23,440,000	USD	26,076,292	JP Morgan	11/29/19	108,537
EUR	1,000,000	USD	1,112,464	ANZ Securities	11/29/19	4,636
EUR	10,325,907	USD	11,426,228	HSBC Bank	12/03/19	111,814
EUR	19,329,151	USD	21,308,591	Bank of America Corp.	12/19/19	316,750
EUR	6,194,290	USD	6,830,437	Bank of America Corp.	12/19/19	99,698
GBP	22,758,125	USD	28,635,634	State Street Bank and Trust	11/20/19	858,753
GBP	17,977,116	USD	23,153,307	State Street Bank and Trust	12/30/19	179,036
GBP	30,345,169	USD	37,589,401	Citibank, N.A.	01/03/20	1,801,553
GBP	28,760,921	USD	37,082,036	Citibank, N.A.	01/14/20	264,448
USD	145,456,880	EUR	130,147,080	JP Morgan	11/01/19	303,883
USD	139,395,765	EUR	123,887,558	JP Morgan	11/04/19	1,224,011
USD	35,665,737	NOK	323,209,261	State Street Bank and Trust	11/05/19	519,301
USD	138,103,057	EUR	122,484,604	JP Morgan	11/05/19	1,487,141
USD	39,924,803	NOK	365,079,245	State Street Bank and Trust	11/06/19	225,016
USD	148,470,874	EUR	131,681,858	JP Morgan	11/06/19	1,587,053
USD	39,553,015	NOK	359,868,321	JP Morgan	11/07/19	419,560
USD	145,684,447	EUR	129,282,792	JP Morgan	11/07/19	1,467,280
USD	140,089,804	EUR	124,225,929	Barclays Capital	11/08/19	1,504,649
USD	30,128,212	EUR	26,978,908	JP Morgan	11/12/19	22,997
USD	106,256,190	EUR	94,279,565	Citibank, N.A.	11/12/19	1,051,539
USD	146,238,000	EUR	129,506,258	State Street Bank and Trust	11/13/19	1,715,310

**DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	137,690,214	EUR	122,256,374	State Street Bank and Trust	11/14/19	\$ 1,249,272
USD	148,577,147	EUR	132,338,817	JP Morgan	11/15/19	874,472
USD	3,155,888	NOK	28,694,401	Bank of America Corp.	11/20/19	35,342
USD	144,095,566	EUR	128,872,202	State Street Bank and Trust	11/27/19	150,926
USD	143,667,050	GBP	110,543,047	State Street Bank and Trust	01/13/20	128,915
USD	140,729,715	CAD	185,258,989	JP Morgan	01/16/20	12,747
USD	137,145,243	CAD	180,066,493	UBS AG	01/17/20	372,009
USD	66,010,838	SEK	630,230,151	State Street Bank and Trust	01/21/20	441,299
USD	129,341,767	CAD	169,351,521	State Street Bank and Trust	01/21/20	706,091
USD	140,226,992	EUR	124,789,018	State Street Bank and Trust	01/21/20	283,791
USD	72,922,469	SEK	698,722,458	Bank of America Corp.	01/22/20	223,657
USD	134,948,300	CAD	176,640,375	State Street Bank and Trust	01/22/20	775,853
USD	144,061,009	GBP	110,895,408	State Street Bank and Trust	01/22/20	32,305
USD	51,086,711	NOK	465,424,107	Morgan Stanley and Co. International	01/23/20	450,474
USD	140,180,534	CAD	183,111,720	State Street Bank and Trust	01/24/20	1,091,924
USD	113,807,943	CAD	148,523,280	National Australia Bank Ltd.	01/28/20	991,064
USD	112,738,301	CAD	146,963,902	State Street Bank and Trust	01/29/20	1,105,646
USD	112,295,725	EUR	100,009,819	State Street Bank and Trust	01/30/20	78,446
<b>Total Appreciation</b>						<b>\$25,284,969</b>
CAD	10,277,666	USD	7,877,616	HSBC Bank	01/09/20	\$ (71,150)
EUR	6,098,336	USD	6,828,379	State Street Bank and Trust	11/01/19	(26,907)
EUR	100,290,484	USD	111,932,203	State Street Bank and Trust	11/04/19	(78,258)
EUR	5,900,000	USD	6,608,738	State Street Bank and Trust	11/06/19	(27,615)
EUR	5,810,915	USD	6,513,389	State Street Bank and Trust	11/15/19	(27,857)
EUR	51,393,654	USD	57,567,019	State Street Bank and Trust	12/19/19	(68,101)
GBP	110,776,202	USD	143,622,454	State Street Bank and Trust	11/04/19	(128,479)
USD	136,976,967	GBP	110,776,202	Citibank, N.A.	11/04/19	(6,517,010)
USD	133,962,852	CAD	177,427,850	JP Morgan	11/05/19	(749,311)
USD	35,790,938	EUR	32,280,921	JP Morgan	11/15/19	(237,632)
USD	93,913,524	GBP	73,657,111	State Street Bank and Trust	11/15/19	(1,530,735)
USD	141,210,992	EUR	126,654,456	JP Morgan	11/18/19	(174,662)
USD	136,654,243	EUR	123,167,034	State Street Bank and Trust	11/19/19	(847,207)
USD	7,668,266	EUR	6,929,298	State Street Bank and Trust	11/20/19	(67,974)
USD	128,641,353	EUR	116,310,235	State Street Bank and Trust	11/20/19	(1,213,640)
USD	143,430,313	GBP	115,885,547	State Street Bank and Trust	11/20/19	(6,756,627)
USD	139,997,780	EUR	126,074,809	State Street Bank and Trust	11/21/19	(767,960)
USD	138,765,952	EUR	124,563,876	State Street Bank and Trust	11/22/19	(321,737)
USD	133,847,854	EUR	121,306,233	State Street Bank and Trust	11/25/19	(1,628,497)
USD	140,193,819	EUR	125,662,238	Bank of America Corp.	11/26/19	(156,402)
USD	21,690,926	EUR	19,601,344	Bank of America Corp.	11/29/19	(205,739)
USD	52,811,598	EUR	47,562,205	ANZ Securities	11/29/19	(320,151)
USD	97,592,259	EUR	88,033,550	HSBC Bank	11/29/19	(750,037)
USD	141,830,192	EUR	127,363,243	JP Morgan	12/02/19	(474,779)
USD	18,790,077	EUR	17,161,916	State Street Bank and Trust	12/03/19	(386,438)
USD	22,630,386	EUR	20,350,212	State Street Bank and Trust	12/03/19	(108,692)
USD	40,884,363	EUR	36,837,548	JP Morgan	12/03/19	(277,462)
USD	41,501,981	EUR	37,395,694	JP Morgan	12/03/19	(283,510)
USD	41,505,698	EUR	37,395,694	JP Morgan	12/03/19	(279,793)
USD	8,538,925	GBP	6,926,633	UBS AG	12/04/19	(441,872)
USD	133,522,049	GBP	106,881,922	Citibank, N.A.	12/04/19	(5,056,798)
USD	135,957,830	EUR	122,434,852	State Street Bank and Trust	12/05/19	(869,061)
USD	6,299,816	EUR	5,725,817	JP Morgan	12/06/19	(99,571)
USD	129,784,129	EUR	117,628,015	Barclays Capital	12/06/19	(1,681,343)
USD	13,923,773	EUR	12,500,000	JP Morgan	12/09/19	(50,029)
USD	14,225,530	EUR	12,770,860	JP Morgan	12/09/19	(51,067)



**DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	112,623,672	EUR	100,816,091	UBS AG	12/09/19	\$ (79,054)
USD	8,997,233	EUR	8,137,679	JP Morgan	12/10/19	(100,636)
USD	125,410,061	EUR	112,991,056	JP Morgan	12/10/19	(913,158)
				Goldman Sachs		
USD	20,491,386	EUR	18,500,000	International	12/11/19	(193,132)
USD	123,674,317	EUR	111,491,597	State Street Bank and Trust	12/11/19	(982,434)
USD	4,210,107	EUR	3,800,000	Bank of America Corp.	12/12/19	(38,943)
USD	4,219,588	EUR	3,808,003	National Australia Bank Ltd.	12/12/19	(38,410)
USD	127,741,327	EUR	114,792,194	JP Morgan	12/12/19	(615,974)
USD	140,721,442	EUR	126,828,405	JP Morgan	12/13/19	(1,105,686)
USD	132,676,131	EUR	119,125,637	Barclays Capital	12/16/19	(569,109)
USD	133,596,869	EUR	120,833,908	JP Morgan	12/17/19	(1,569,876)
USD	139,169,393	EUR	125,961,533	JP Morgan	12/18/19	(1,744,412)
USD	50,353,858	EUR	45,791,858	State Street Bank and Trust	12/19/19	(877,804)
USD	129,776,674	EUR	117,996,076	HSBC Bank	12/19/19	(2,236,643)
USD	138,156,323	EUR	126,139,585	HSBC Bank	12/20/19	(2,979,140)
USD	134,483,204	EUR	121,861,431	Citibank, N.A.	12/23/19	(1,898,080)
USD	136,398,757	CAD	181,343,525	Citibank, N.A.	12/27/19	(1,330,660)
USD	140,391,162	EUR	128,062,636	National Australia Bank Ltd.	12/27/19	(2,975,873)
USD	96,727,796	DKK	658,437,905	Barclays Capital	12/30/19	(2,007,058)
USD	133,880,061	CAD	177,499,283	Citibank, N.A.	12/30/19	(934,035)
USD	139,586,037	EUR	126,831,275	Citibank, N.A.	12/30/19	(2,436,423)
USD	142,621,089	GBP	115,610,078	JP Morgan	12/30/19	(7,428,232)
USD	22,665,229	EUR	20,539,157	State Street Bank and Trust	01/02/20	(339,500)
USD	53,389,934	DKK	362,000,000	State Street Bank and Trust	01/02/20	(907,800)
USD	53,576,974	DKK	363,303,013	State Street Bank and Trust	01/02/20	(916,204)
USD	132,365,825	EUR	120,281,263	State Street Bank and Trust	01/02/20	(2,354,301)
USD	138,123,176	CAD	182,683,909	HSBC Bank	01/02/20	(633,230)
USD	16,083,160	GBP	13,119,800	Citibank, N.A.	01/03/20	(947,605)
USD	116,297,290	GBP	93,876,313	Citibank, N.A.	01/03/20	(5,563,213)
USD	125,947,343	CAD	167,758,523	State Street Bank and Trust	01/03/20	(1,472,883)
USD	131,572,953	EUR	119,342,073	State Street Bank and Trust	01/03/20	(2,105,894)
USD	29,683,105	EUR	26,716,834	State Street Bank and Trust	01/06/20	(250,427)
USD	29,683,952	EUR	26,716,834	UBS AG	01/06/20	(249,580)
USD	29,686,113	EUR	26,716,834	State Street Bank and Trust	01/06/20	(247,419)
USD	29,688,165	EUR	26,716,834	Citibank, N.A.	01/06/20	(245,367)
USD	140,163,256	CAD	185,099,848	State Street Bank and Trust	01/06/20	(429,496)
USD	142,524,099	GBP	112,780,739	Barclays Capital	01/06/20	(3,893,519)
USD	8,327,854	SEK	81,516,555	HSBC Bank	01/07/20	(147,809)
USD	61,308,025	SEK	604,052,707	State Street Bank and Trust	01/07/20	(1,498,202)
USD	86,654,544	GBP	70,063,523	Citibank, N.A.	01/07/20	(4,307,757)
USD	136,465,278	CAD	181,454,059	State Street Bank and Trust	01/07/20	(1,358,639)
USD	143,723,017	EUR	129,878,701	State Street Bank and Trust	01/07/20	(1,802,025)
USD	16,681,583	EUR	15,124,708	State Street Bank and Trust	01/08/20	(266,228)
USD	133,852,642	CAD	178,162,699	JP Morgan	01/08/20	(1,471,635)
USD	135,877,312	EUR	122,804,192	Bank of America Corp.	01/08/20	(1,729,460)
USD	72,064,903	SEK	703,537,277	HSBC Bank	01/09/20	(1,091,825)
USD	139,948,982	CAD	186,048,204	JP Morgan	01/09/20	(1,365,101)
USD	140,627,699	EUR	127,236,203	Barclays Capital	01/09/20	(1,954,116)
USD	78,248,262	SEK	765,266,989	Barclays Capital	01/10/20	(1,330,977)
USD	137,688,148	CAD	183,166,406	Bank of America Corp.	01/10/20	(1,437,377)
USD	141,110,225	GBP	114,753,923	JP Morgan	01/10/20	(7,884,265)
USD	143,190,410	EUR	128,959,265	JP Morgan	01/10/20	(1,331,207)
USD	138,452,614	EUR	124,048,744	National Australia Bank Ltd.	01/13/20	(591,662)
USD	128,981,245	CAD	170,500,359	Barclays Capital	01/14/20	(524,911)
USD	138,904,246	EUR	125,411,929	UBS AG	01/14/20	(1,676,688)
USD	146,390,850	GBP	115,406,428	State Street Bank and Trust	01/14/20	(3,466,116)
USD	64,921,514	CAD	85,686,297	State Street Bank and Trust	01/15/20	(162,978)

## DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	64,924,958	CAD	85,686,298	State Street Bank and Trust	01/15/20	\$ (159,535)
USD	143,714,498	EUR	129,528,346	State Street Bank and Trust	01/15/20	(1,489,719)
USD	5,753,104	EUR	5,138,134	Morgan Stanley and Co.		
USD	66,477,207	EUR	59,432,506	International	01/16/20	(7,217)
USD	66,482,075	EUR	59,432,506	JP Morgan	01/16/20	(152,098)
USD	111,873,945	DKK	746,700,914	State Street Bank and Trust	01/16/20	(147,230)
USD	111,506,685	DKK	742,692,169	State Street Bank and Trust	01/16/20	(245,190)
USD	133,589,162	EUR	119,187,998	State Street Bank and Trust	01/17/20	(18,316)
USD	139,589,326	EUR	125,039,112	State Street Bank and Trust	01/17/20	(39,802)
USD	136,895,049	EUR	122,145,536	State Street Bank and Trust	01/17/20	(599,681)
USD	68,283,067	SEK	657,336,919	State Street Bank and Trust	01/22/20	(92,117)
USD	137,077,371	GBP	105,977,033	UBS AG	01/23/20	(112,868)
USD	143,884,052	EUR	128,560,157	State Street Bank and Trust	01/23/20	(566,956)
USD	148,895,031	EUR	133,044,781	State Street Bank and Trust	01/23/20	(306,074)
USD	78,705,683	SEK	757,400,692	State Street Bank and Trust	01/24/20	(334,171)
USD	140,886,523	EUR	126,109,063	State Street Bank and Trust	01/28/20	(119,731)
USD	132,796,232	EUR	118,967,732	State Street Bank and Trust	01/28/20	(598,242)
				State Street Bank and Trust	01/29/20	(684,758)
<b>Total (Depreciation)</b>						<b><u>\$(127,417,996)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$(102,133,027)</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.....	—	\$ 230,601,336	—	\$ 230,601,336
Austria.....	—	271,178,397	—	271,178,397
Belgium.....	—	719,399,583	—	719,399,583
Canada.....	—	3,050,584,074	—	3,050,584,074
Denmark.....	—	582,105,608	—	582,105,608
Finland.....	—	443,482,000	—	443,482,000
France.....	—	1,244,721,055	—	1,244,721,055
Germany.....	—	1,519,902,415	—	1,519,902,415
Japan.....	—	423,903,333	—	423,903,333
Netherlands.....	—	898,777,416	—	898,777,416
Norway.....	—	229,357,704	—	229,357,704
Singapore.....	—	11,135,519	—	11,135,519
Supranational Organization Obligations.....	—	2,055,533,585	—	2,055,533,585
Sweden.....	—	719,724,646	—	719,724,646
Switzerland.....	—	87,709,523	—	87,709,523
United Kingdom.....	—	404,839,443	—	404,839,443
United States.....	—	604,041,897	—	604,041,897
U.S. Treasury Obligations.....	—	1,733,497,270	—	1,733,497,270
Commercial Paper.....	—	183,479,432	—	183,479,432

**DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Securities Lending Collateral.....	—	\$ 10,365,732	—	\$ 10,365,732
Forward Currency Contracts**.....	—	(102,133,027)	—	(102,133,027)
<b>TOTAL.....</b>	<b>—</b>	<b>\$15,322,206,941</b>	<b>—</b>	<b>\$15,322,206,941</b>

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

See accompanying Notes to Financial Statements.

**DFA WORLD EX U.S. GOVERNMENT FIXED INCOME 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 — (100.0%)			FRANCE — (21.0%)		
AUSTRALIA — (0.9%)			Agence Francaise de		
Queensland Treasury Corp.			Developpement		
3.500%, 08/21/30..... AUD	16,000	\$ 13,003,446	1.000%, 01/31/28..... EUR	28,000	\$ 33,750,643
			0.875%, 05/25/31..... EUR	5,500	6,584,456
AUSTRIA — (2.5%)			1.375%, 07/05/32..... EUR	13,000	16,412,936
Republic of Austria			FRANCE (GOVT OF) BONDS		
Government Bond			REGS 05/34 1.25		
Ω 0.750%, 02/20/28..... EUR	31,000	37,458,132	1.250%, 05/25/34..... EUR	73,000	94,197,711
			French Republic Government		
BELGIUM — (6.4%)			Bond OAT		
Dexia Credit Local SA			0.750%, 05/25/28..... EUR	32,000	38,720,707
1.000%, 10/18/27..... EUR	32,450	39,065,802	SNCF Mobilites		
Kingdom of Belgium			5.375%, 03/18/27..... GBP	16,226	27,187,701
Government Bond			1.500%, 02/02/29..... EUR	21,000	26,392,519
Ω 0.800%, 06/22/28..... EUR	2,500	3,025,574	SNCF Reseau		
Ω 1.000%, 06/22/31..... EUR	32,300	40,081,223	5.000%, 10/10/33..... EUR	9,000	16,222,966
1.250%, 04/22/33..... EUR	9,000	11,555,596	SNCF Reseau EPIC		
TOTAL BELGIUM.....		<u>93,728,195</u>	5.250%, 12/07/28..... GBP	16,713	29,156,261
			1.125%, 05/25/30..... EUR	8,000	9,792,991
CANADA — (16.5%)			Unedic Asseo		
CPPIB Capital, Inc.			1.500%, 04/20/32..... EUR	9,000	11,681,256
0.875%, 02/06/29..... EUR	15,000	17,973,500	TOTAL FRANCE.....		<u>310,100,147</u>
1.500%, 03/04/33..... EUR	29,520	38,136,448			
Province of Alberta Canada			GERMANY — (6.5%)		
3.500%, 06/01/31..... CAD	31,000	26,363,534	Deutsche Bahn Finance		
3.900%, 12/01/33..... CAD	32,000	28,532,746	GMBH		
Province of Manitoba Canada			3.125%, 07/24/26..... GBP	15,550	22,659,844
3.250%, 09/05/29..... CAD	24,700	20,412,616	0.625%, 09/26/28..... EUR	1,000	1,166,113
Province of Ontario Canada			1.125%, 12/18/28..... EUR	1,500	1,822,712
5.850%, 03/08/33..... CAD	51,000	54,463,632	Kreditanstalt fuer		
Province of Quebec Canada			Wiederaufbau		
0.875%, 05/04/27..... EUR	32,763	39,066,686	2.050%, 02/16/26..... JPY	1,029,000	11,042,276
0.875%, 07/05/28..... EUR	3,000	3,585,291	2.050%, 02/16/26..... JPY	399,000	4,281,699
Province of Saskatchewan			0.500%, 09/15/27..... EUR	27,400	32,326,397
Canada			5.750%, 06/07/32..... GBP	5,000	10,072,319
6.400%, 09/05/31..... CAD	13,000	14,055,318	State of North		
TOTAL CANADA.....		<u>242,589,771</u>	Rhine-Westphalia Germany		
			2.375%, 05/13/33..... EUR	9,000	12,894,759
DENMARK — (3.8%)			TOTAL GERMANY.....		<u>96,266,119</u>
Denmark Government Bond					
Ω 0.500%, 11/15/29..... DKK	345,000	56,081,298	NETHERLANDS — (3.4%)		
			BNG Bank NV		
FINLAND — (5.8%)			0.625%, 06/19/27..... EUR	10,125	11,966,657
Finland Government Bond			0.750%, 01/11/28..... EUR	12,300	14,702,933
Ω 1.125%, 04/15/34..... EUR	36,000	46,192,037	Nederlandse		
Municipality Finance P.L.C.			Waterschapsbank NV		
1.250%, 02/23/33..... EUR	30,511	38,907,633	1.000%, 03/01/28..... EUR	7,600	9,269,267
TOTAL FINLAND.....		<u>85,099,670</u>	0.500%, 04/29/30..... EUR	6,500	7,580,037

**DFA WORLD EX U.S. GOVERNMENT FIXED INCOME 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>
NETHERLANDS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Netherlands Government			(Continued)		
Bond			1.200%, 05/23/33. ....	EUR 38,500	\$ 49,302,260
Ω 0.250%, 07/15/29. ....	EUR 5,000	\$ 5,862,818	European Union		
			2.875%, 04/04/28. ....	EUR 21,460	30,173,868
TOTAL NETHERLANDS. ....		<u>49,381,712</u>			
NORWAY — (2.6%)			TOTAL SUPRANATIONAL		
Equinor ASA			ORGANIZATION		
6.875%, 03/11/31. ....	GBP 19,124	38,509,199	OBLIGATIONS. ....		<u>251,804,965</u>
			SWEDEN — (3.7%)		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (17.1%)			Sweden Government Bond		
African Development Bank			2.250%, 06/01/32. ....	SEK 415,000	55,098,377
0.875%, 05/24/28. ....	EUR 7,535	9,107,835	UNITED KINGDOM — (9.8%)		
0.500%, 03/21/29. ....	EUR 3,500	4,101,849	Network Rail Infrastructure		
Asian Development Bank			Finance P.L.C.		
2.350%, 06/21/27. ....	JPY 4,130,000	46,221,830	4.375%, 12/09/30. ....	GBP 6,700	11,792,070
Council Of Europe			Transport for London		
Development Bank			4.000%, 09/12/33. ....	GBP 19,346	32,333,666
0.750%, 01/24/28. ....	EUR 9,500	11,400,339	United Kingdom Gilt		
European Financial Stability			4.250%, 06/07/32. ....	GBP 54,650	100,531,612
Facility			TOTAL UNITED KINGDOM. ....		<u>144,657,348</u>
0.875%, 07/26/27. ....	EUR 8,000	9,660,190	TOTAL BONDS. ....		<u>1,473,778,379</u>
1.250%, 05/24/33. ....	EUR 25,000	32,031,128	TOTAL INVESTMENTS — (100.0%)		
European Investment Bank			(Cost \$1,425,526,316). ....		<u>\$1,473,778,379</u>
1.900%, 01/26/26. ....	JPY 2,297,800	24,366,143			
2.150%, 01/18/27. ....	JPY 517,100	5,679,278			
1.375%, 05/12/28. ....	SEK 110,000	12,262,829			
6.000%, 12/07/28. ....	GBP 1,300	2,420,726			
5.625%, 06/07/32. ....	GBP 5,800	11,460,228			
European Stability Mechanism					
0.750%, 09/05/28. ....	EUR 3,000	3,616,462			

As of October 31, 2019, DFA World ex U.S. Government Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
DKK 4,882,095	USD 731,539	Anz Securities	01/06/20	\$ 1,009
GBP 2,967,340	USD 3,851,393	JP Morgan	01/03/20	500
GBP 2,877,301	USD 3,711,995	UBS AG	01/03/20	23,019
USD 93,922,705	JPY 10,007,460,414	State Street Bank and Trust	12/20/19	975,334
<b>Total Appreciation</b>				<b>\$ 999,862</b>
CAD 2,026,760	USD 1,544,217	State Street Bank and Trust	01/06/20	\$ (4,790)
GBP 5,912,376	USD 7,688,767	Bank of America Corp.	01/06/20	(13,024)
USD 13,093,253	AUD 18,988,352	State Street Bank and Trust	12/04/19	(7,190)
USD 132,505,626	EUR 120,818,149	National Australia Bank Ltd.	12/30/19	(2,783,487)
USD 1,778,264	EUR 1,610,388	State Street Bank and Trust	01/03/20	(25,583)
USD 6,604,525	EUR 5,975,407	State Street Bank and Trust	01/03/20	(88,718)
USD 130,197,032	EUR 118,098,459	State Street Bank and Trust	01/03/20	(2,088,803)

**DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	144,475,357	GBP	116,722,674	Bank of America Corp.	01/03/20	\$ (7,041,925)
USD	1,870,638	EUR	1,672,971	UBS AG	01/06/20	(3,758)
USD	5,837,473	GBP	4,518,366	State Street Bank and Trust	01/06/20	(28,497)
USD	56,565,825	DKK	379,992,428	State Street Bank and Trust	01/06/20	(451,228)
USD	65,713,158	EUR	59,148,140	State Street Bank and Trust	01/06/20	(556,399)
USD	65,719,663	EUR	59,148,139	State Street Bank and Trust	01/06/20	(549,893)
USD	142,558,742	GBP	112,606,771	Barclays Capital	01/06/20	(3,633,022)
USD	145,164,545	CAD	191,675,411	UBS AG	01/06/20	(422,682)
USD	138,506,135	EUR	125,331,410	Barclays Capital	01/09/20	(1,941,155)
USD	68,036,637	EUR	60,707,077	State Street Bank and Trust	01/17/20	(25,785)
USD	68,038,507	EUR	60,707,077	State Street Bank and Trust	01/17/20	(23,915)
USD	68,252,031	SEK	656,333,443	Bank of America Corp.	01/17/20	(20,952)
USD	134,773,991	EUR	120,634,127	State Street Bank and Trust	01/28/20	(568,313)
<b>Total (Depreciation)</b>						<b><u><u>\$(20,279,119)</u></u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u><u>\$(19,279,257)</u></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.....	—	\$ 13,003,446	—	\$ 13,003,446
Austria.....	—	37,458,132	—	37,458,132
Belgium.....	—	93,728,195	—	93,728,195
Canada.....	—	242,589,771	—	242,589,771
Denmark.....	—	56,081,298	—	56,081,298
Finland.....	—	85,099,670	—	85,099,670
France.....	—	310,100,147	—	310,100,147
Germany.....	—	96,266,119	—	96,266,119
Netherlands.....	—	49,381,712	—	49,381,712
Norway.....	—	38,509,199	—	38,509,199
Supranational Organization Obligations.....	—	251,804,965	—	251,804,965
Sweden.....	—	55,098,377	—	55,098,377
United Kingdom.....	—	144,657,348	—	144,657,348
Forward Currency Contracts**.....	—	(19,279,257)	—	(19,279,257)
<b>TOTAL.....</b>	<b>—</b>	<b><u><u>\$1,454,499,122</u></u></b>	<b>—</b>	<b><u><u>\$1,454,499,122</u></u></b>

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

See accompanying Notes to Financial Statements.

**DFA SHORT-TERM GOVERNMENT PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
AGENCY OBLIGATIONS — (36.9%)		
Federal Home Loan Bank		
1.008%, 11/04/19.....	233,000	\$ 232,967,380
1.466%, 11/06/19.....	172,000	171,959,867
1.540%, 11/13/19.....	110,000	109,938,400
1.577%, 11/19/19.....	236,000	235,801,760
1.600%, 11/27/19.....	46,000	45,944,187
1.624%, 12/10/19.....	90,000	89,837,175
TOTAL AGENCY OBLIGATIONS.....		<u>886,448,769</u>
U.S. TREASURY OBLIGATIONS — (59.1%)		
U.S. Treasury Bills		
∞ 0.999%, 11/05/19.....	173,000	172,970,827
∞ 1.282%, 11/12/19.....	27,000	26,987,500
∞ 1.277%, 11/14/19.....	230,000	229,876,018
∞ 0.000%, 11/26/19.....	93,000	92,899,949
U.S. Treasury Notes		
1.000%, 11/15/19.....	59,000	58,980,743
1.000%, 11/30/19.....	30,000	29,979,640
1.500%, 11/30/19.....	100,000	99,971,385
U.S. Treasury Notes, 3M USTMMR + 0.045%, FRN		
(r) 1.682%, 10/31/20.....	236,000	235,727,710
U.S. Treasury Notes, 3M USTMMR + 0.115%, FRN		
(r) 1.752%, 01/31/21.....	235,000	234,734,986
U.S. Treasury Notes, 3M USTMMR + 0.139%, FRN		
(r) 1.776%, 04/30/21.....	235,000	234,698,185
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,416,826,943</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,303,872,255).....		<u>2,303,275,712</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (4.0%)		
State Street Institutional U.S. Government Money Market Fund 1.752%.....	96,119,700	96,119,700
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,399,991,955).....		<u>\$2,399,395,412</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>
Agency Obligations.....	—	\$ 886,448,769	—	\$ 886,448,769
U.S. Treasury Obligations.....	—	1,416,826,943	—	1,416,826,943
Temporary Cash Investments.....	\$96,119,700	—	—	96,119,700
TOTAL.....	<u>\$96,119,700</u>	<u>\$2,303,275,712</u>	<u>—</u>	<u>\$2,399,395,412</u>

See accompanying Notes to Financial Statements.

**DFA INTERMEDIATE GOVERNMENT FIXED INCOME 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>
AGENCY OBLIGATIONS — (29.2%)					
Federal Farm Credit Bank					
5.350%, 08/07/20.....	4,693	\$ 4,827,147		98,828	\$ 132,857,360
5.250%, 03/02/21.....	4,273	4,472,780		20,000	26,760,938
5.220%, 02/22/22.....	3,503	3,791,112		95,132	123,690,310
5.210%, 12/19/22.....	14,851	16,534,617		6.125%, 08/15/29.....	75,528
5.250%, 03/06/23.....	4,203	4,716,924		6.250%, 05/15/30.....	171,289
5.220%, 05/15/23.....	33,694	37,997,739		5.375%, 02/15/31.....	217,000
3.500%, 12/20/23.....	6,000	6,471,657		U.S. Treasury Notes	
Federal Home Loan Bank				2.000%, 10/31/21.....	2
5.250%, 12/11/20.....	5,290	5,502,371		2.250%, 11/15/24.....	40,500
5.000%, 03/12/21.....	3,645	3,813,190		2.250%, 12/31/24.....	80,000
5.250%, 06/10/22.....	5,780	6,318,073		2.500%, 01/31/25.....	50,000
5.750%, 06/10/22.....	13,660	15,107,793		2.000%, 02/15/25.....	66,000
5.375%, 09/30/22.....	44,400	49,084,989		2.125%, 05/15/25.....	140,000
2.125%, 03/10/23.....	10,000	10,177,646		2.750%, 06/30/25.....	20,000
4.750%, 03/10/23.....	34,465	38,028,881		2.875%, 07/31/25.....	35,000
2.500%, 12/08/23.....	25,000	25,878,726		2.000%, 08/15/25.....	134,000
3.250%, 03/08/24.....	20,000	21,378,685		2.250%, 11/15/25.....	112,000
2.875%, 06/14/24.....	61,000	64,398,918		1.625%, 02/15/26.....	156,000
5.375%, 08/15/24.....	29,950	35,079,473		1.625%, 05/15/26.....	178,000
5.365%, 09/09/24.....	1,400	1,641,377		1.500%, 08/15/26.....	183,000
2.875%, 09/13/24.....	71,500	75,485,917		2.000%, 11/15/26.....	184,300
2.750%, 12/13/24.....	20,000	21,063,351		2.250%, 02/15/27.....	161,500
3.125%, 06/13/25.....	11,480	12,380,725		2.375%, 05/15/27.....	55,000
3.125%, 09/12/25.....	43,715	47,104,300		2.250%, 08/15/27.....	176,000
4.375%, 03/13/26.....	14,080	16,258,161		2.250%, 11/15/27.....	52,000
5.750%, 06/12/26.....	8,080	10,093,348		2.750%, 02/15/28.....	5,000
3.000%, 09/11/26.....	60,885	65,529,876		2.875%, 05/15/28.....	130,000
2.500%, 12/10/27.....	43,230	45,005,886		2.625%, 02/15/29.....	150,000
3.000%, 03/10/28.....	29,640	32,143,589		2.375%, 05/15/29.....	190,000
3.250%, 06/09/28.....	149,850	165,807,419		1.625%, 08/15/29.....	227,000
3.250%, 11/16/28.....	136,000	151,549,285		TOTAL U.S. TREASURY	
Tennessee Valley Authority				OBLIGATIONS.....	<u>3,917,796,571</u>
3.875%, 02/15/21.....	49,241	50,612,840		TOTAL INVESTMENT	
1.875%, 08/15/22.....	89,450	90,037,627		SECURITIES	
2.875%, 09/15/24.....	122,775	129,427,088		(Cost \$5,298,514,484).....	<u>5,541,979,571</u>
6.750%, 11/01/25.....	47,282	60,411,954		<u>Shares</u>	
2.875%, 02/01/27.....	140,706	149,433,288		TEMPORARY CASH INVESTMENTS — (0.4%)	
7.125%, 05/01/30.....	100,000	146,616,248		State Street Institutional	
TOTAL AGENCY				U.S. Government	
OBLIGATIONS.....		<u>1,624,183,000</u>		Money Market Fund	
U.S. TREASURY OBLIGATIONS — (70.4%)				1.752%.....	19,916,162
U.S. Treasury Bonds				TOTAL INVESTMENTS — (100.0%)	
6.875%, 08/15/25.....	71,630	92,631,493		(Cost \$5,318,430,646).....	<u>\$5,561,895,733</u>
6.000%, 02/15/26.....	128,833	162,817,230			
6.750%, 08/15/26.....	90,183	120,031,193			



**DFA INTERMEDIATE GOVERNMENT FIXED INCOME 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>
Agency Obligations.....	—	\$1,624,183,000	—	\$1,624,183,000
U.S. Treasury Obligations.....	—	3,917,796,571	—	3,917,796,571
Temporary Cash Investments.....	\$19,916,162	—	—	19,916,162
<b>TOTAL.....</b>	<b>\$19,916,162</b>	<b>\$5,541,979,571</b>	<b>—</b>	<b>\$5,561,895,733</b>

See accompanying Notes to Financial Statements.

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face</u> <u>Amount<sup>^</sup></u> <u>(000)</u>	<u>Value</u> <sup>†</sup>		<u>Face</u> <u>Amount<sup>^</sup></u> <u>(000)</u>	<u>Value</u> <sup>†</sup>
BONDS — (76.5%)			1.500%, 06/08/23..... EUR	7,600	\$ 8,835,599
Abbott Ireland Financing DAC			Ameriprise Financial, Inc.		
0.000%, 09/27/20..... EUR	8,847	\$ 9,880,219	5.300%, 03/15/20.....	6,957	7,038,258
0.875%, 09/27/23..... EUR	23,016	26,454,985	AmerisourceBergen Corp.		
AbbVie, Inc.			3.500%, 11/15/21.....	2,000	2,043,161
2.500%, 05/14/20.....	22,623	22,688,756	Amgen, Inc.		
2.900%, 11/06/22.....	1,252	1,276,320	# 3.450%, 10/01/20.....	4,990	5,062,951
ABN AMRO Bank NV			# 4.100%, 06/15/21.....	5,000	5,161,202
0.500%, 07/17/23..... EUR	17,291	19,608,282	Anheuser-Busch InBev SA		
Aetna, Inc.			0.800%, 04/20/23..... EUR	5,000	5,737,615
2.750%, 11/15/22.....	2,000	2,028,813	ANZ New Zealand		
Aflac, Inc.			International, Ltd.		
# 3.625%, 06/15/23.....	706	746,245	0.400%, 03/01/22..... EUR	9,750	10,995,963
Agence Francaise de			AP Moller - Maersk A.S.		
Developpement			1.500%, 11/24/22..... EUR	540	626,775
1.625%, 01/21/20.....	12,892	12,882,151	AP Moller Maersk A.S.		
Agence Francaise de			1.750%, 03/18/21..... EUR	3,369	3,848,149
Developpement EPIC,			Apache Corp.		
Floating Rate Note, FRN			3.250%, 04/15/22.....	12,484	12,706,015
(r) 2.284%, 06/19/20.....	30,000	30,013,390	Applied Materials, Inc.		
Airbus Finance BV			2.625%, 10/01/20.....	1,590	1,599,796
Ω 2.700%, 04/17/23.....	7,000	7,158,478	ArcelorMittal		
Albemarle Corp.			2.875%, 07/06/20..... EUR	6,450	7,333,355
1.875%, 12/08/21..... EUR	3,000	3,473,378	3.000%, 04/09/21..... EUR	700	812,151
Alimentation Couche-Tard,			0.950%, 01/17/23..... EUR	12,000	13,469,198
Inc.			2.250%, 01/17/24..... EUR	7,000	8,173,157
Ω 2.700%, 07/26/22.....	3,000	3,035,358	Ares Capital Corp.		
Allergan Finance LLC			# 4.200%, 06/10/24.....	9,840	10,203,949
3.250%, 10/01/22.....	18,630	19,062,179	ASB Finance, Ltd.		
Allergan Funding SCS			0.500%, 06/10/22..... EUR	2,200	2,491,887
3.450%, 03/15/22.....	12,220	12,525,133	Assurant, Inc.		
Altria Group, Inc.			4.000%, 03/15/23.....	8,305	8,646,805
# 2.625%, 01/14/20.....	1,025	1,025,310	AstraZeneca P.L.C.		
1.000%, 02/15/23..... EUR	17,875	20,189,169	2.375%, 11/16/20.....	23,256	23,361,402
Ameren Corp.			AT&T, Inc.		
2.700%, 11/15/20.....	1,000	1,006,629	# 4.600%, 02/15/21.....	8,793	9,033,178
American Express Co.			#(r) 2.888%, 06/01/21.....	7,800	7,834,410
# 2.500%, 08/01/22.....	1,220	1,236,978	3.800%, 03/15/22.....	9,259	9,630,747
# 2.650%, 12/02/22.....	12,256	12,514,185	2.500%, 03/15/23..... EUR	15,000	17,966,574
American Express Credit			1.950%, 09/15/23..... EUR	5,200	6,179,487
Corp.			Australia & New Zealand		
# 2.600%, 09/14/20.....	13,165	13,238,601	Banking Group Ltd.		
American Honda Finance			(r) 2.584%, 05/17/21.....	12,500	12,547,468
Corp.			Australia & New Zealand		
#(r) 2.391%, 02/12/21.....	30,000	29,992,912	Banking Group, Ltd.		
(r) 2.488%, 06/11/21.....	8,767	8,787,903	(r)Ω 2.504%, 11/09/20.....	4,000	4,006,982
1.375%, 11/10/22..... EUR	5,000	5,802,871	3.300%, 03/07/22..... AUD	19,300	13,889,562
0.550%, 03/17/23..... EUR	4,193	4,761,170	Australia & New Zealand		
American International Group,			Banking Group, Ltd., 3M		
Inc.			USD LIBOR + 0.870%,		
3.375%, 08/15/20.....	3,000	3,033,548	FRN		
6.400%, 12/15/20.....	11,283	11,831,608	(r)Ω 3.018%, 11/23/21.....	2,050	2,073,699

**DFA SHORT-TERM EXTENDED QUALITY 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>
Australia & New Zealand			0.875%, 10/13/23.....	EUR 3,487	\$ 3,947,541
Banking Group, Ltd.,			7.250%, 03/12/24.....	GBP 2,443	3,873,980
Floating Rate Note, Update			Bayer Capital Corp. BV		
Replacements.xls: US0003M			1.250%, 11/13/23.....	EUR 17,005	19,811,951
+ 0.870%, FRN			BB&T Corp.		
#(r) 3.018%, 11/23/21.....	10,000	\$10,115,604	2.050%, 05/10/21.....	1,292	1,294,505
Autodesk, Inc.			Beam Suntory, Inc.		
3.125%, 06/15/20.....	14,337	14,412,507	3.250%, 06/15/23.....	10,000	10,263,361
3.600%, 12/15/22.....	1,000	1,034,878	BHP Billiton Finance, Ltd.		
AutoZone, Inc.			2.250%, 09/25/20.....	EUR 3,850	4,386,266
2.875%, 01/15/23.....	22,501	22,916,062	Biogen, Inc.		
Avnet, Inc.			2.900%, 09/15/20.....	19,046	19,196,661
# 4.875%, 12/01/22.....	4,291	4,568,667	3.625%, 09/15/22.....	6,426	6,715,821
Banco Santander SA			BMW Finance NV		
3.848%, 04/12/23.....	25,400	26,549,562	0.125%, 01/12/21.....	EUR 2,322	2,597,858
Bank of America Corp.			0.500%, 11/22/22.....	EUR 4,200	4,751,272
2.625%, 10/19/20.....	2,300	2,315,398	0.375%, 07/10/23.....	EUR 3,000	3,381,968
# 5.700%, 01/24/22.....	19,171	20,768,410	0.625%, 10/06/23.....	EUR 12,085	13,739,878
3.228%, 06/22/22.....	CAD 4,130	3,216,640	BMW US Capital LLC		
3.300%, 01/11/23.....	563	583,547	(r)Ω 2.676%, 08/13/21.....	20,407	20,445,403
Bank of Montreal			0.625%, 04/20/22.....	EUR 2,000	2,266,423
(r) 2.353%, 01/22/21.....	22,772	22,817,088	BNG Bank NV		
# 1.900%, 08/27/21.....	5,254	5,258,518	0.050%, 07/11/23.....	EUR 4,000	4,537,128
(r) 2.922%, 08/27/21.....	4,608	4,658,227	BNG Bank NV, Floating Rate		
Bank of Montreal, 3M USD			Note, Update		
LIBOR + 0.460%, FRN			Replacements.xls: US0003M		
(r) 2.461%, 04/13/21.....	5,000	5,021,400	+ 0.100%, FRN		
Bank of New York Mellon			(r) 2.101%, 07/14/20.....	14,000	14,008,455
Corp. (The)			BNP Paribas SA		
# 2.150%, 02/24/20.....	11,695	11,703,089	2.875%, 10/24/22.....	EUR 5,000	6,073,309
Bank of Nova Scotia (The)			1.125%, 11/22/23.....	EUR 15,500	17,927,738
2.350%, 10/21/20.....	934	938,476	1.000%, 06/27/24.....	EUR 8,000	9,219,121
2.450%, 03/22/21.....	37,679	37,991,294	Booking Holdings, Inc.		
# 2.700%, 03/07/22.....	3,305	3,364,689	0.800%, 03/10/22.....	EUR 7,866	8,949,284
Bank of Nova Scotia (The),			BP Capital Markets America,		
3M USD LIBOR + 0.290%,			Inc.		
FRN			# 2.112%, 09/16/21.....	1,000	1,002,631
(r) 2.317%, 01/08/21.....	1,898	1,901,449	BP Capital Markets P.L.C.		
Bank of Nova Scotia (The),			2.315%, 02/13/20.....	10,527	10,541,415
3M USD LIBOR + 0.440%,			# 2.500%, 11/06/22.....	2,000	2,033,355
FRN			1.109%, 02/16/23.....	EUR 5,000	5,777,743
(r) 2.406%, 04/20/21.....	5,515	5,532,768	1.117%, 01/25/24.....	EUR 7,650	8,887,112
Barclays P.L.C.			BPCE SA		
2.750%, 11/08/19.....	25,424	25,425,442	# 2.250%, 01/27/20.....	11,575	11,572,272
1.500%, 04/01/22.....	EUR 1,764	2,036,995	2.750%, 12/02/21.....	1,000	1,014,064
Barclays PLC			1.125%, 12/14/22.....	EUR 2,500	2,891,693
# 3.200%, 08/10/21.....	12,000	12,171,294	1.125%, 01/18/23.....	EUR 1,600	1,842,192
BAT International Finance			0.625%, 09/26/23.....	EUR 10,000	11,411,189
P.L.C.			British Telecommunications		
6.375%, 12/12/19.....	GBP 1,787	2,326,564	P.L.C.		
4.875%, 02/24/21.....	EUR 1,487	1,764,558	0.500%, 06/23/22.....	EUR 1,600	1,805,304
3.625%, 11/09/21.....	EUR 1,854	2,217,058	1.125%, 03/10/23.....	EUR 10,326	11,895,388
Ω 3.250%, 06/07/22.....	7,350	7,509,079	0.875%, 09/26/23.....	EUR 15,480	17,707,924
2.375%, 01/19/23.....	EUR 12,041	14,339,026			

**DFA SHORT-TERM EXTENDED QUALITY 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>
British Telecommunications PLC			Citigroup, Inc.		
0.625%, 03/10/21..... EUR	4,647	\$ 5,231,350	(r) 3.456%, 08/02/21.....	10,105	\$10,251,017
Broadcom Corp. / Broadcom Cayman Finance Ltd.			0.750%, 10/26/23..... EUR	26,478	30,274,937
2.375%, 01/15/20.....	1,000	1,000,690	Citizens Bank N.A.		
3.000%, 01/15/22.....	9,465	9,590,240	2.450%, 12/04/19.....	2,175	2,175,783
Caisse d'Amortissement de la Dette Sociale			Citizens Bank NA		
2.000%, 04/17/20.....	17,000	17,006,698	# 2.650%, 05/26/22.....	8,635	8,771,835
0.125%, 11/25/22..... EUR	26,900	30,547,410	Coca-Cola Co. (The)		
Caisse des Depots et Consignations, Floating Rate Note, 3M USD LIBOR + 0.090%, FRN			# 3.150%, 11/15/20.....	1,020	1,034,156
(r) 2.175%, 10/02/20.....	40,000	40,011,861	Coca-Cola European Partners P.L.C.		
Canadian Imperial Bank of Commerce			2.625%, 11/06/23..... EUR	4,620	5,664,800
0.750%, 03/22/23..... EUR	23,000	26,337,824	Coca-Cola European Partners US LLC		
0.375%, 05/03/24..... EUR	2,880	3,220,190	3.500%, 09/15/20.....	4,591	4,639,359
Canadian Imperial Bank of Commerce, 3M USD LIBOR + 0.315%, FRN			Comcast Corp., 3M USD LIBOR + 0.440%, FRN		
(r) 2.581%, 02/02/21.....	645	646,206	(r) 2.539%, 10/01/21.....	14,640	14,718,031
Canadian Natural Resources, Ltd.			Commonwealth Bank of Australia		
2.950%, 01/15/23.....	12,000	12,244,985	Ω 2.250%, 03/10/20.....	4,000	4,004,660
Capital One Financial Corp.			2.400%, 11/02/20.....	10,000	10,052,944
0.800%, 06/12/24..... EUR	5,125	5,806,268	2.900%, 07/12/21..... AUD	5,000	3,536,378
Caterpillar Financial Services Corp.			3.250%, 01/17/22..... AUD	5,000	3,586,303
(r) 2.338%, 05/15/20.....	28,500	28,521,005	Ω 2.750%, 03/10/22.....	11,500	11,705,688
(r) 2.349%, 03/15/21.....	7,053	7,058,952	3.250%, 03/31/22..... AUD	3,200	2,301,989
(r) 2.514%, 05/17/21.....	3,935	3,943,909	Constellation Brands, Inc.		
Caterpillar Financial Services Corp., 3M USD LIBOR + 0.280%, FRN			2.700%, 05/09/22.....	4,935	4,997,001
(r) 2.382%, 09/07/21.....	7,723	7,725,240	3.200%, 02/15/23.....	5,191	5,354,886
CBS Corp.			Cooperatieve Rabobank UA		
3.375%, 03/01/22.....	5,000	5,123,874	# 2.500%, 01/19/21.....	8,935	9,002,312
Celgene Corp.			0.125%, 10/11/21..... EUR	2,750	3,084,882
3.550%, 08/15/22.....	9,995	10,417,144	2.750%, 01/10/22.....	4,928	5,006,654
Chevron Corp.			4.000%, 01/11/22..... EUR	2,500	3,041,824
# 1.991%, 03/03/20.....	1,500	1,500,617	3.875%, 02/08/22.....	15,799	16,445,573
# 2.498%, 03/03/22.....	540	548,466	4.750%, 06/06/22..... EUR	3,000	3,771,268
Chubb INA Holdings, Inc.			0.500%, 12/06/22..... EUR	3,496	3,976,110
2.300%, 11/03/20.....	7,229	7,251,314	Corning, Inc.		
Church & Dwight Co., Inc.			4.250%, 08/15/20.....	2,850	2,899,054
# 2.875%, 10/01/22.....	7,000	7,141,317	Costco Wholesale Corp.		
Cigna Corp.			1.700%, 12/15/19.....	2	1,999
Ω 3.900%, 02/15/22.....	1,000	1,037,191	Cox Communications, Inc.		
Cisco Systems, Inc.			Ω 3.250%, 12/15/22.....	770	794,776
1.850%, 09/20/21.....	16,065	16,090,355	Credit Agricole SA		
			0.750%, 12/05/23..... EUR	2,000	2,297,192
			Credit Suisse Group Funding Guernsey, Ltd.		
			1.250%, 04/14/22..... EUR	10,220	11,742,479
			CVS Health Corp.		
			(r) 2.822%, 03/09/21.....	2,185	2,197,061
			2.750%, 12/01/22.....	2,120	2,156,532
			Daimler AG		
			1.400%, 01/12/24..... EUR	1,355	1,591,151

**DFA SHORT-TERM EXTENDED QUALITY 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>
DAIMLER AG SR			E*TRADE Financial Corp.		
UNSECURED REGS 01/21			2.950%, 08/24/22.....	4,060	\$ 4,136,422
0.875			Eastman Chemical Co.		
0.875%, 01/12/21.....	EUR 1,500	\$ 1,691,068	2.700%, 01/15/20.....	1,166	1,166,877
Daimler Finance North			Eaton Corp.		
America LLC			2.750%, 11/02/22.....	1,285	1,313,181
#Ω 2.250%, 03/02/20.....	9,750	9,759,037	eBay, Inc.		
Ω 2.850%, 01/06/22.....	3,000	3,038,507	3.800%, 03/09/22.....	1,636	1,694,888
Daimler Finance North			Edison International		
America LLC, Floating Rate			# 2.950%, 03/15/23.....	2,000	1,974,682
Note, 3M USD LIBOR +			Electricite de France SA		
0.670%, FRN			2.750%, 03/10/23.....	EUR 11,700	14,250,820
#(r) 2.957%, 11/05/21.....	13,000	13,020,972	Electronic Arts, Inc.		
Daimler International Finance			3.700%, 03/01/21.....	11,879	12,121,180
BV			EMD Finance LLC		
0.200%, 09/13/21.....	EUR 6,893	7,718,220	Ω 2.400%, 03/19/20.....	1,755	1,756,143
0.625%, 02/27/23.....	EUR 6,000	6,801,329	Enbridge, Inc.		
2.000%, 09/04/23.....	GBP 2,000	2,644,084	#(r) 2.410%, 01/10/20.....	1,245	1,245,672
Daiwa Securities Group, Inc.			2.900%, 07/15/22.....	18,189	18,583,701
Ω 3.129%, 04/19/22.....	11,000	11,214,020	3.190%, 12/05/22.....	CAD 5,000	3,881,558
Danone SA			Enel Finance International NV		
Ω 2.077%, 11/02/21.....	5,000	5,001,050	Ω 2.875%, 05/25/22.....	2,200	2,228,634
Danske Bank A.S.			5.000%, 09/14/22.....	EUR 2,000	2,552,221
Ω 2.750%, 09/17/20.....	15,822	15,917,451	Energy Transfer Operating		
0.875%, 05/22/23.....	EUR 3,000	3,401,033	L.P.		
Denmark Government Bond			4.650%, 06/01/21.....	1,180	1,215,740
1.500%, 11/15/23.....	DKK 45,000	7,317,155	5.875%, 01/15/24.....	15,296	16,985,118
Deutsche Telekom			Energy Transfer Partners L.P.		
International Finance BV			3.600%, 02/01/23.....	2,000	2,056,776
#Ω 1.950%, 09/19/21.....	2,535	2,528,360	Eni SpA		
Dexia Credit Local SA			4.000%, 06/29/20.....	EUR 3,450	3,954,306
0.625%, 01/21/22.....	EUR 750	854,124	1.750%, 01/18/24.....	EUR 4,406	5,266,640
0.250%, 06/02/22.....	EUR 8,000	9,053,378	Enterprise Products		
0.750%, 01/25/23.....	EUR 1,200	1,384,142	Operating LLC		
Discovery			5.250%, 01/31/20.....	1,788	1,801,699
Communications LLC			# 3.350%, 03/15/23.....	6,000	6,214,888
3.300%, 05/15/22.....	6,000	6,159,872	EQT Corp.		
3.500%, 06/15/22.....	10,000	10,301,458	# 4.875%, 11/15/21.....	3,500	3,572,283
# 3.250%, 04/01/23.....	1,489	1,532,396	Equifax, Inc.		
Dollar General Corp.			3.950%, 06/15/23.....	10,000	10,537,257
3.250%, 04/15/23.....	8,009	8,305,803	Equinor ASA		
Dominion Energy Gas			2.250%, 11/08/19.....	4,000	3,999,971
Holdings LLC			Erste Abwicklungsanstalt,		
2.800%, 11/15/20.....	5,000	5,038,820	Floating Rate Note, Update		
(r) 2.718%, 06/15/21.....	18,669	18,759,542	Replacements.xls: US0003M		
Dover Corp.			+ 0.210%, FRN		
2.125%, 12/01/20.....	EUR 1,203	1,371,749	(r) 2.312%, 03/09/20.....	14,200	14,211,218
Dow Chemical Co. (The)			EUROFIMA, Floating Rate		
3.000%, 11/15/22.....	9,897	10,133,113	Note, 3M USD LIBOR +		
DTE Energy Co.			0.100%, FRN		
2.400%, 12/01/19.....	18,342	18,347,825	(r) 2.238%, 03/11/22.....	18,458	18,443,049
DXC Technology Co.			European Financial Stability		
4.450%, 09/18/22.....	1,250	1,308,030	Facility		
			0.000%, 11/17/22.....	EUR 47,387	53,535,651

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

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		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
0.500%, 01/20/23.....	EUR	11,000	\$12,634,260	Global Payments, Inc.		
European Investment Bank				3.800%, 04/01/21.....	1,531	\$ 1,563,412
1.250%, 12/16/19.....		10,000	9,991,600	Goldman Sachs Group, Inc.		
1.625%, 03/16/20.....		7,000	6,995,520	2.500%, 10/18/21.....	EUR 9,411	11,039,035
European Stability Mechanism				Goldman Sachs Group, Inc.		
0.000%, 11/07/19.....	EUR	30,000	33,463,109	(The)		
0.100%, 07/31/23.....	EUR	7,000	7,954,340	# 2.750%, 09/15/20.....	10,000	10,060,332
Eversource Energy				5.750%, 01/24/22.....	5,000	5,388,362
2.500%, 03/15/21.....		5,500	5,533,317	3.250%, 02/01/23.....	EUR 12,360	15,186,112
Exelon Corp.				Harley-Davidson Financial		
2.850%, 06/15/20.....		1,399	1,405,293	Services, Inc.		
2.450%, 04/15/21.....		447	449,938	Ω 2.150%, 02/26/20.....	21,047	21,032,427
Exelon Generation Co. LLC				Ω 2.550%, 06/09/22.....	11,012	11,016,046
2.950%, 01/15/20.....		7,064	7,068,227	Hartford Financial Services		
3.400%, 03/15/22.....		1,600	1,643,798	Group, Inc. (The)		
FedEx Corp.				5.500%, 03/30/20.....	4,600	4,664,937
1.000%, 01/11/23.....	EUR	21,955	25,105,519	Hewlett Packard Enterprise		
Fidelity National Information				Co.		
Services, Inc.				3.600%, 10/15/20.....	10,000	10,134,136
3.625%, 10/15/20.....		6,415	6,504,589	HP, Inc.		
2.250%, 08/15/21.....		3,094	3,104,654	4.300%, 06/01/21.....	1,000	1,036,178
Fluor Corp.				HSBC Bank P.L.C., Floating		
1.750%, 03/21/23.....	EUR	40,276	42,646,963	Rate Note, FRN		
FMS Wertmanagement				(r) 0.017%, 03/09/20.....	EUR 4,700	5,248,901
2.250%, 02/03/20.....		12,600	12,609,072	HSBC Holdings PLC, 3M USD		
Fortune Brands Home &				LIBOR + 1.660%, FRN		
Security, Inc.				(r) 3.792%, 05/25/21.....	34,826	35,467,462
3.000%, 06/15/20.....		6,500	6,531,838	HSBC USA, Inc.		
GATX Corp.				2.375%, 11/13/19.....	1,683	1,683,154
4.750%, 06/15/22.....		12,125	12,877,188	# 2.350%, 03/05/20.....	5,500	5,507,419
GE Capital European Funding				Iberdrola International BV		
Un, Ltd. Co.				1.750%, 09/17/23.....	EUR 3,000	3,570,690
4.350%, 11/03/21.....	EUR	2,463	2,963,885	IBM Credit LLC		
0.800%, 01/21/22.....	EUR	1,750	1,970,485	(r) 2.594%, 11/30/20.....	6,536	6,563,622
GE Capital International				(r) 2.226%, 01/20/21.....	26,000	26,048,360
Funding Co., Unlimited Co.				#(r) 2.447%, 02/05/21.....	14,000	14,005,320
# 2.342%, 11/15/20.....		11,684	11,676,571	ING Bank NV		
General Dynamics Corp.				Ω 2.750%, 03/22/21.....	6,000	6,067,279
(r) 2.561%, 05/11/21.....		15,000	15,071,088	ING Bank NV, Floating Rate		
General Electric Co.				Note, FRN		
0.375%, 05/17/22.....	EUR	1,500	1,668,966	(r) 0.002%, 11/26/21.....	EUR 15,400	17,266,646
General Mills, Inc.				ING Groep NV		
1.000%, 04/27/23.....	EUR	5,922	6,816,845	1.000%, 09/20/23.....	EUR 4,200	4,836,385
General Motors Financial Co.,				Integrays Holding, Inc.		
Inc.				4.170%, 11/01/20.....	1,000	1,021,171
3.200%, 07/06/21.....		12,709	12,862,958	Inter-American Development		
3.450%, 01/14/22.....		14,123	14,399,482	Bank		
Gilead Sciences, Inc.				(r) 1.940%, 10/09/20.....	20,573	20,564,154
4.500%, 04/01/21.....		1,198	1,236,369	International Business		
GlaxoSmithKline Capital P.L.C				Machines Corp.		
0.625%, 12/02/19.....	EUR	5,749	6,416,474	1.875%, 11/06/20.....	EUR 3,938	4,485,662
GlaxoSmithKline Capital, Inc.				1.250%, 05/26/23.....	EUR 4,000	4,664,174
# 2.800%, 03/18/23.....		5,700	5,870,138	Intesa Sanpaolo SpA		
				0.875%, 06/27/22.....	EUR 3,000	3,411,733

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
Ireland Government Bond			Landeskreditbank		
3.400%, 03/18/24..... EUR	15,000	\$19,530,983	Baden-Wuerttemberg		
John Deere Capital Corp.			Foerderbank, 3M USD		
2.050%, 03/10/20.....	8,620	8,624,226	LIBOR + 0.012%, FRN		
Johnson Controls International			(r) 2.220%, 09/27/21.....	1,000	\$ 1,001,080
P.L.C.			Liberty Mutual Group, Inc.		
1.000%, 09/15/23..... EUR	15,011	17,209,060	Ω 5.000%, 06/01/21.....	2,500	2,592,796
JPMorgan Chase & Co.			Ω 4.950%, 05/01/22.....	1,200	1,275,492
3.875%, 09/23/20..... EUR	5,150	5,957,692	Lincoln National Corp.		
2.550%, 10/29/20.....	11,000	11,066,160	6.250%, 02/15/20.....	3,215	3,251,523
2.625%, 04/23/21..... EUR	3,000	3,487,042	4.850%, 06/24/21.....	1,188	1,239,008
4.350%, 08/15/21.....	4,994	5,207,970	Lloyds Bank P.L.C.		
0.625%, 01/25/24..... EUR	14,800	16,874,453	2.700%, 08/17/20.....	1,600	1,609,623
Kellogg Co.			Lloyds Banking Group P.L.C.		
0.800%, 11/17/22..... EUR	8,770	10,006,537	# 3.100%, 07/06/21.....	10,250	10,420,106
Keurig Dr Pepper, Inc.			3.000%, 01/11/22.....	27,304	27,753,836
2.000%, 01/15/20.....	747	746,775	Lockheed Martin Corp.		
# 3.200%, 11/15/21.....	5,000	5,074,695	2.500%, 11/23/20.....	4,500	4,523,508
2.700%, 11/15/22.....	2,000	2,021,184	Manufacturers & Traders Trust		
KeyCorp			Co.		
2.900%, 09/15/20.....	7,259	7,318,887	2.100%, 02/06/20.....	22,867	22,875,213
5.100%, 03/24/21.....	8,008	8,337,361	2.500%, 05/18/22.....	1,780	1,802,170
Kommunalbanken A.S.,			Marsh & McLennan Cos., Inc.		
Floating Rate Note, 3M			2.350%, 03/06/20.....	1,000	1,000,834
USD LIBOR + 0.040%,			2.750%, 01/30/22.....	4,650	4,723,731
FRN			Mastercard, Inc.		
(r) 2.041%, 04/15/21.....	3,000	2,998,502	1.100%, 12/01/22..... EUR	15,162	17,478,356
Kommunalbanken A.S.,			McDonald's Corp.		
Floating Rate Note, 3M			3.500%, 07/15/20.....	4,928	4,982,291
USD LIBOR + 0.130%,			1.000%, 11/15/23..... EUR	12,500	14,499,091
FRN			Medtronic Global Holdings		
(r) 2.232%, 09/08/21.....	10,000	10,007,856	SCA		
Kommunekredit			0.000%, 03/07/21..... EUR	9,878	11,042,930
0.000%, 09/08/22..... EUR	1,750	1,974,165	0.000%, 12/02/22..... EUR	3,438	3,840,980
Kommuninvest I Sverige AB			Merck & Co., Inc.		
2.000%, 11/12/19.....	9,471	9,471,379	1.850%, 02/10/20.....	2,450	2,450,073
1.000%, 09/15/21..... SEK	360,000	37,934,401	Microsoft Corp.		
0.250%, 06/01/22..... SEK	903,000	93,894,310	# 1.850%, 02/12/20.....	14,277	14,279,213
0.750%, 02/22/23..... SEK	150,000	15,833,793	Mitsubishi UFJ Financial		
Kreditanstalt fuer			Group, Inc.		
Wiederaufbau			2.950%, 03/01/21.....	1,725	1,745,241
# 1.500%, 04/20/20.....	18,500	18,473,702	(r) 2.586%, 07/26/21.....	5,335	5,356,415
Kroger Co. (The)			(r) 3.187%, 09/13/21.....	8,500	8,598,498
2.950%, 11/01/21.....	786	799,274	0.680%, 01/26/23..... EUR	15,142	17,153,514
# 3.400%, 04/15/22.....	10,000	10,354,987	0.980%, 10/09/23..... EUR	5,004	5,748,946
L3Harris Technologies, Inc.			Mizuho Bank, Ltd.		
2.700%, 04/27/20.....	4,247	4,254,034	Ω 2.700%, 10/20/20.....	13,642	13,751,011
Laboratory Corp. of America			Mizuho Financial Group, Inc.		
Holdings			#Ω 2.632%, 04/12/21.....	5,000	5,036,553
2.625%, 02/01/20.....	7,623	7,634,573	(r) 3.267%, 09/13/21.....	20,693	20,952,490
Lam Research Corp.			2.953%, 02/28/22.....	600	610,284
# 2.750%, 03/15/20.....	8,942	8,959,609	Molson Coors Brewing Co.		
			2.100%, 07/15/21.....	3,000	3,002,262

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
Mondelez International Holdings Netherlands BV			Nestle Holdings, Inc.		
#Ω 2.000%, 10/28/21.....	13,012	\$13,018,324	1.875%, 03/09/21.....	8,000	\$ 8,004,256
Mondelez International, Inc.			NetApp, Inc.		
2.375%, 01/26/21..... EUR	700	804,842	3.375%, 06/15/21.....	8,650	8,811,990
Morgan Stanley			Newell Brands, Inc.		
5.375%, 08/10/20..... EUR	1,700	1,978,448	4.000%, 06/15/22.....	12,950	13,310,389
2.375%, 03/31/21..... EUR	7,000	8,083,079	Newmont Goldcorp Corp.		
(r) 3.366%, 04/21/21.....	15,237	15,481,706	3.625%, 06/09/21.....	4,927	5,040,559
3.125%, 08/05/21..... CAD	5,000	3,856,085	Nissan Motor Acceptance Corp.		
1.000%, 12/02/22..... EUR	600	688,194	Ω 2.550%, 03/08/21.....	16,249	16,295,197
1.875%, 03/30/23..... EUR	5,000	5,910,684	Nissan Motor Acceptance Corp., 3M USD LIBOR + 0.630%, FRN		
1.750%, 03/11/24..... EUR	18,985	22,604,054	(r)Ω 2.789%, 09/21/21.....	7,000	7,006,554
Municipality Finance P.L.C.			Nissan Motor Acceptance Corp., Floating Rate Note, 3M USD LIBOR + 0.390%, FRN		
1.500%, 03/23/20.....	8,600	8,585,810	(r) 2.494%, 09/28/20.....	9,000	9,003,525
Municipality Finance P.L.C., Floating Rate Note, 3M USD LIBOR + 0.500%, FRN			Nissan Motor Acceptance Corp., Floating Rate Note, FRN		
(r) 2.174%, 02/17/21.....	29,000	29,001,160	(r)Ω 2.638%, 03/15/21.....	13,300	13,304,849
Mylan N.V.			Nordea Bank AB		
3.150%, 06/15/21.....	1,500	1,519,255	1.000%, 02/22/23..... EUR	3,000	3,460,242
Mylan NV			Nordstrom, Inc.		
# 3.750%, 12/15/20.....	4,065	4,119,618	# 4.750%, 05/01/20.....	13,135	13,288,065
National Australia Bank, Ltd.			Norfolk Southern Corp.		
3.000%, 05/12/21..... AUD	6,000	4,240,398	3.000%, 04/01/22.....	1,352	1,381,079
1.875%, 07/12/21.....	2,500	2,500,136	NRW Bank		
2.800%, 01/10/22.....	17,631	17,966,211	0.125%, 07/07/23..... EUR	4,000	4,543,535
# 2.500%, 05/22/22.....	35,800	36,311,508	NRW Bank, 3M USD LIBOR + 0.040%, FRN		
0.350%, 09/07/22..... EUR	7,800	8,816,257	(r) 2.227%, 02/08/21.....	22,200	22,186,014
National Bank of Canada, 3M USD LIBOR + 0.400%, FRN			NRW Bank, Floating Rate Note, FRN		
(r)Ω 2.559%, 03/21/21.....	14,390	14,401,475	(r) 2.209%, 12/17/21.....	10,000	9,993,200
National Grid North America, Inc.			Occidental Petroleum Corp.		
0.750%, 08/08/23..... EUR	25,400	28,947,875	4.100%, 02/01/21.....	542	552,425
National Rural Utilities Cooperative Finance Corp.			Omnicom Group, Inc. / Omnicom Capital, Inc.		
(r) 2.479%, 06/30/21.....	2,500	2,508,162	4.450%, 08/15/20.....	330	336,157
Natwest Markets PLC			3.625%, 05/01/22.....	1,595	1,653,766
5.500%, 03/23/20..... EUR	3,225	3,674,972	OP Corporate Bank P.L.C.		
NBCUniversal Enterprise, Inc.			0.375%, 10/11/22..... EUR	325	367,627
(r)Ω 2.499%, 04/01/21.....	16,535	16,590,558	Oracle Corp.		
Nederlandse Waterschapsbank NV			# 1.900%, 09/15/21.....	54,207	54,322,885
1.625%, 03/04/20.....	30,000	29,970,180	2.500%, 05/15/22.....	2,329	2,363,997
Nederlandse Waterschapsbank NV, Floating Rate Note, Update Replacements.xls: US0003M + 0.010%, FRN			Penske Truck Leasing Co. L.P. / PTL Finance Corp.		
(r) 2.191%, 11/10/20.....	22,123	22,111,886	Ω 3.050%, 01/09/20.....	828	828,770
			Ω 3.375%, 02/01/22.....	15,000	15,336,284
			Ω 4.250%, 01/17/23.....	9,025	9,552,948



**DFA SHORT-TERM EXTENDED QUALITY 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>
Pernod Ricard SA			Royal Bank of Canada, 3M		
2.000%, 06/22/20..... EUR	700	\$ 791,716	USD LIBOR + 0.240%,		
Ω 5.750%, 04/07/21.....	620	652,618	FRN		
Ω 4.450%, 01/15/22.....	18,077	18,992,601	(r) 2.176%, 10/26/20.....	41,500	\$41,595,270
Pfizer, Inc.			Royal Bank of Canada, 3M		
# 1.950%, 06/03/21.....	3,447	3,457,306	USD LIBOR + 0.390%,		
# 2.200%, 12/15/21.....	9,400	9,494,614	FRN		
0.250%, 03/06/22..... EUR	11,200	12,612,922	(r) 2.326%, 04/30/21.....	8,362	8,391,794
Philip Morris International, Inc.			Royal Bank of Canada,		
1.750%, 03/19/20..... EUR	10,758	12,082,815	Floating Rate Note, Update		
2.875%, 05/30/24..... EUR	5,000	6,267,393	Replacements.xls: US0003M		
PNC Bank NA			+ 0.350%, FRN		
2.300%, 06/01/20.....	200	200,407	(r) 2.377%, 07/08/21.....	3,050	3,054,431
2.600%, 07/21/20.....	4,800	4,821,198	Royal Bank of Scotland Group		
PPL Capital Funding, Inc.			P.L.C.		
3.400%, 06/01/23.....	3,000	3,096,813	2.500%, 03/22/23..... EUR	5,000	5,982,579
Praxair, Inc.			Ryder System, Inc.		
1.200%, 02/12/24..... EUR	1,580	1,852,784	2.650%, 03/02/20.....	7,000	7,010,723
Progress Energy, Inc.			3.400%, 03/01/23.....	12,680	13,105,972
4.875%, 12/01/19.....	4,672	4,681,988	Sanofi		
Progressive Corp. (The)			0.500%, 03/21/23..... EUR	8,000	9,113,604
# 3.750%, 08/23/21.....	706	730,152	Santander Holdings USA, Inc.		
Province of Alberta Canada			# 2.650%, 04/17/20.....	3,000	3,008,032
1.350%, 09/01/21..... CAD	17,500	13,204,521	3.400%, 01/18/23.....	18,560	19,084,733
Province of Ontario Canada			Santander UK Group Holdings		
4.400%, 04/14/20.....	28,000	28,313,540	P.L.C.		
1.875%, 05/21/20.....	15,000	14,994,885	# 3.125%, 01/08/21.....	15,000	15,141,654
1.350%, 03/08/22..... CAD	13,000	9,788,642	2.875%, 08/05/21.....	1,000	1,008,636
3.150%, 06/02/22..... CAD	17,300	13,605,673	Santander UK P.L.C.		
Province of Quebec Canada			2.375%, 03/16/20.....	2,824	2,827,519
# 3.500%, 07/29/20.....	16,443	16,641,637	Sempra Energy		
4.500%, 12/01/20..... CAD	5,000	3,908,397	# 2.850%, 11/15/20.....	5,400	5,436,168
Prudential Financial, Inc.			Shell International Finance BV		
5.375%, 06/21/20.....	1,700	1,738,774	# 2.125%, 05/11/20.....	15,155	15,180,787
# 4.500%, 11/15/20.....	5,801	5,949,136	2.250%, 11/10/20.....	12,956	13,001,374
PSEG Power LLC			1.875%, 05/10/21.....	17,301	17,317,940
5.125%, 04/15/20.....	11,108	11,262,877	1.750%, 09/12/21.....	8,591	8,595,134
Puget Energy, Inc.			Sherwin-Williams Co. (The)		
# 6.500%, 12/15/20.....	1,363	1,427,526	# 2.750%, 06/01/22.....	3,150	3,207,052
QUALCOMM, Inc.			Siemens		
2.250%, 05/20/20.....	5,078	5,082,122	Financieringsmaatschappij		
Regions Financial Corp.			NV		
# 3.200%, 02/08/21.....	10,500	10,643,080	#Ω 1.700%, 09/15/21.....	3,020	3,013,205
Republic Services, Inc.			Skandinaviska Enskilda		
3.550%, 06/01/22.....	2,000	2,078,513	Banken AB		
Rolls-Royce P.L.C.			1.250%, 08/05/22..... GBP	2,000	2,598,592
0.875%, 05/09/24..... EUR	1,500	1,705,130	Sky, Ltd.		
Royal Bank of Canada			1.875%, 11/24/23..... EUR	12,700	15,208,414
2.125%, 03/02/20.....	17,338	17,351,120	Societe Generale SA		
2.150%, 03/06/20.....	665	665,543	#Ω 2.625%, 09/16/20.....	17,000	17,091,296
# 2.750%, 02/01/22.....	6,651	6,787,912	Ω 2.500%, 04/08/21.....	4,200	4,221,546
1.968%, 03/02/22..... CAD	10,000	7,573,001	Ω 3.250%, 01/12/22.....	2,000	2,041,181
			0.500%, 01/13/23..... EUR	5,000	5,637,896

**DFA SHORT-TERM EXTENDED QUALITY 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>
Southern Co. (The)			0.400%, 08/29/23..... EUR	250	\$ 282,143
2.750%, 06/15/20.....	9,683	\$ 9,721,015	Sysco Corp.		
Southern Power Co.			2.600%, 10/01/20.....	16,190	16,286,440
1.000%, 06/20/22..... EUR	17,310	19,771,378	Takeda Pharmaceutical Co.		
Southwest Airlines Co.			Ltd.		
2.750%, 11/06/19.....	17,072	17,072,446	1.125%, 11/21/22..... EUR	1,200	1,381,364
2.650%, 11/05/20.....	4,500	4,533,212	Takeda Pharmaceutical Co.,		
Spain Government Bond			Ltd.		
Ω 5.400%, 01/31/23..... EUR	17,000	22,504,495	0.375%, 11/21/20..... EUR	25,680	28,779,938
Ω 4.800%, 01/31/24..... EUR	3,500	4,740,665	Ω 1.125%, 11/21/22..... EUR	1,150	1,323,808
Standard Chartered PLC			Telefoica Emisiones Sau Co.		
1.625%, 06/13/21..... EUR	2,400	2,752,106	5.597%, 03/12/20..... GBP	6,000	7,889,926
Starbucks Corp.			0.318%, 10/17/20..... EUR	11,800	13,221,470
# 2.100%, 02/04/21.....	1,770	1,776,223	Telefonica Emisiones SA		
State of North			3.961%, 03/26/21..... EUR	1,100	1,297,291
Rhine-Westphalia Germany			3.987%, 01/23/23..... EUR	7,800	9,802,935
1.625%, 01/22/20.....	3,950	3,947,085	1.069%, 02/05/24..... EUR	1,300	1,506,493
0.200%, 04/17/23..... EUR	9,000	10,241,462	Telefonica Emisiones SAU		
Stryker Corp.			5.134%, 04/27/20.....	10,180	10,329,324
# 2.625%, 03/15/21.....	6,121	6,178,881	Temasek Financial I, Ltd.		
1.125%, 11/30/23..... EUR	7,278	8,469,435	0.500%, 03/01/22..... EUR	2,700	3,058,689
Sumitomo Mitsui Banking			Toronto-Dominion Bank (The)		
Corp.			2.500%, 12/14/20.....	20,000	20,147,121
(r) 2.371%, 10/16/20.....	5,000	5,011,705	1.800%, 07/13/21.....	12,605	12,599,151
Sumitomo Mitsui Financial			1.994%, 03/23/22..... CAD	15,000	11,365,652
Group, Inc.			Toronto-Dominion Bank (The),		
2.934%, 03/09/21.....	4,000	4,044,593	3M USD LIBOR + 0.260%,		
(r) 3.782%, 03/09/21.....	11,647	11,860,944	FRN		
2.058%, 07/14/21.....	5,000	5,002,059	#(r) 2.399%, 09/17/20.....	26,314	26,360,576
2.784%, 07/12/22.....	1,150	1,169,309	Toronto-Dominion Bank (The),		
0.819%, 07/23/23..... EUR	8,946	10,210,884	3M USD LIBOR + 0.280%,		
Sumitomo Mitsui Financial			FRN		
Group, Inc., 3M USD			(r) 2.418%, 06/11/20.....	11,121	11,140,044
LIBOR + 1.140%, FRN			Toronto-Dominion Bank (The),		
(r) 3.106%, 10/19/21.....	705	713,801	3M USD LIBOR + 0.430%,		
Sunoco Logistics Partners			FRN		
Operations L.P.			#(r) 2.568%, 06/11/21.....	15,246	15,299,666
3.450%, 01/15/23.....	9,515	9,721,035	Toronto-Dominion Bank (The),		
SunTrust Banks, Inc.			3M USD LIBOR + 1.000%,		
# 2.900%, 03/03/21.....	7,565	7,650,396	FRN		
Svensk Export Credit AB			(r) 3.043%, 04/07/21.....	6,116	6,185,784
(r) 2.169%, 12/14/20.....	22,250	22,250,146	Total Capital International SA		
Svensk Exportkredit AB, 3M			2.750%, 06/19/21.....	2,000	2,029,815
USD LIBOR + 0.012%,			# 2.875%, 02/17/22.....	1,416	1,449,906
FRN			0.250%, 07/12/23..... EUR	500	565,217
(r) 2.247%, 12/13/21.....	29,000	29,040,529	Total Capital SA		
Svenska Handelsbanken AB			4.125%, 01/28/21.....	10,000	10,275,767
# 2.450%, 03/30/21.....	1,930	1,945,521	Toyota Credit Canada, Inc.		
#(r) 2.602%, 05/24/21.....	6,625	6,653,912	2.050%, 05/20/20..... CAD	3,092	2,347,605
0.250%, 02/28/22..... EUR	13,000	14,624,050	2.020%, 02/28/22..... CAD	10,000	7,564,953
2.625%, 08/23/22..... EUR	3,000	3,597,437	2.350%, 07/18/22..... CAD	10,000	7,619,695
Swedbank AB			Toyota Motor Credit Corp.		
0.300%, 09/06/22..... EUR	12,020	13,509,530	1.900%, 04/08/21.....	32,876	32,950,456
0.250%, 11/07/22..... EUR	1,200	1,346,695	2.600%, 01/11/22.....	5,277	5,367,761

**DFA SHORT-TERM EXTENDED QUALITY 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>
0.750%, 07/21/22..... EUR	2,080	\$ 2,373,578	Volkswagen International Finance NV		
Toyota Motor Credit Corp., 3M USD LIBOR + 0.150%, FRN			0.875%, 01/16/23..... EUR	4,200	\$ 4,786,769
(r) 2.162%, 10/09/20.....	500	500,470	Volkswagen Leasing GmbH	2,496	2,919,575
Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.540%, FRN			Walgreen Co.	4,127	4,258,210
(r) 2.567%, 01/08/21.....	1,300	1,305,888	Walgreens Boots Alliance, Inc.	4,000	4,089,048
TransCanada PipeLines, Ltd.			3.300%, 11/18/21.....		
2.500%, 08/01/22.....	300	304,027	Walt Disney Co		
Tupperware Brands Corp.			Ω 5.650%, 08/15/20.....	4,210	4,334,922
4.750%, 06/01/21.....	5,000	5,014,712	WEC Energy Group, Inc.		
UBS AG Stamford CT			2.450%, 06/15/20.....	14,176	14,208,788
2.350%, 03/26/20.....	6,079	6,089,935	Wells Fargo & Co.		
UBS Group Funding			2.250%, 09/03/20..... EUR	10,552	12,019,361
Switzerland AG			2.550%, 12/07/20.....	11,690	11,775,472
1.750%, 11/16/22..... EUR	9,052	10,608,554	#(r) 3.473%, 03/04/21.....	15,234	15,444,534
2.125%, 03/04/24..... EUR	5,000	6,040,352	(r) 2.961%, 07/26/21.....	3,400	3,441,480
UBS Group Funding			1.500%, 09/12/22..... EUR	2,700	3,140,197
Switzerland AG, Floating Rate Note, Update Replacements.xls: US0003M + 1.780%, FRN			2.250%, 05/02/23..... EUR	5,700	6,843,547
(r) 3.766%, 04/14/21.....	3,900	3,976,052	Western Australian Treasury Corp.		
Unedic Asseo			2.750%, 10/20/22..... AUD	27,000	19,526,208
0.875%, 10/25/22..... EUR	27,300	31,603,693	Westpac Banking Corp.		
United Kingdom Treasury Bill			4.875%, 11/19/19.....	1,208	1,209,498
0.000%, 11/25/19..... GBP	110,000	142,425,576	2.600%, 11/23/20.....	29,052	29,286,354
United Parcel Service, Inc.			# 2.100%, 05/13/21.....	5,632	5,652,361
0.375%, 11/15/23..... EUR	2,000	2,260,208	2.800%, 01/11/22.....	15,512	15,809,434
United Technologies Corp.			# 2.500%, 06/28/22.....	3,140	3,189,268
1.250%, 05/22/23..... EUR	3,825	4,431,884	Whirlpool Corp.		
1.150%, 05/18/24..... EUR	5,950	6,907,712	3.700%, 03/01/23.....	1,525	1,588,522
UnitedHealth Group, Inc.			Williams Partners LP		
4.700%, 02/15/21.....	925	952,611	3.350%, 08/15/22.....	4,600	4,714,552
2.375%, 10/15/22.....	6,225	6,307,102	Xcel Energy, Inc.		
Verizon Communications, Inc.			2.400%, 03/15/21.....	4,070	4,093,054
1.625%, 03/01/24..... EUR	5,000	5,960,886	Zimmer Biomet Holdings, Inc.		
Vodafone Group P.L.C.			# 2.700%, 04/01/20.....	4,632	4,641,306
1.750%, 08/25/23..... EUR	5,600	6,647,800	Zoetis, Inc.		
Volkswagen Bank GMBH			# 3.450%, 11/13/20.....	12,400	12,554,610
1.250%, 06/10/24..... EUR	6,900	7,947,398	# 3.250%, 02/01/23.....	3,015	3,114,323
Volkswagen Financial Services AG			TOTAL BONDS.....		<u>5,003,184,154</u>
0.875%, 04/12/23..... EUR	5,000	5,678,894	U.S. TREASURY OBLIGATIONS — (16.3%)		
1.375%, 10/16/23..... EUR	12,000	13,883,929	U.S. Treasury Notes		
Volkswagen Group of America Finance LLC			1.000%, 11/30/19.....	60,000	59,959,280
Ω 2.400%, 05/22/20.....	5,911	5,920,575	# 1.375%, 12/15/19.....	20,000	19,989,337
Ω 4.000%, 11/12/21.....	3,000	3,109,222	U.S. Treasury Notes, 3M		
			Treasury money market yield + 0.220%, FRN		
			(r) 1.856%, 07/31/21.....	504,200	504,123,099
			U.S. Treasury Notes, 3M		
			USTMMR + 0.115%, FRN		
			(r) 1.752%, 01/31/21.....	75,000	74,915,421

**DFA SHORT-TERM EXTENDED QUALITY 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>
U.S. Treasury Notes, 3M USTMMR + 0.139%, FRN (r) 1.776%, 04/30/21.....	411,000	\$ 410,472,145	Ω MONDELEZ INTL INC 2.051%, 11/20/19.....	45,000	\$ 44,949,075
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>1,069,459,282</u>	Ω NRW Bank 1.898%, 02/27/20.....	17,000	16,898,906
TOTAL INVESTMENT SECURITIES (Cost \$6,092,317,534).....		<u>6,072,643,436</u>	(r)Ω Oversea-Chinese Banking Corp., Ltd. 2.035%, 05/15/20.....	20,000	20,000,000
COMMERCIAL PAPER — (6.4%)			Ω PFIZER INC 1.836%, 03/03/20.....	25,000	24,847,153
Ω Boeing Co. 2.097%, 12/10/19.....	11,850	11,827,841	Ω Pfizer, Inc. 1.888%, 03/02/20.....	137,000	136,169,620
Ω Cigna Corp. 1.884%, 01/23/20.....	6,000	5,970,404	Ω WALT DISNEY CO 1.928%, 02/10/20.....	20,250	<u>20,148,733</u>
Ω DOWDUPONT INC 2.256%, 11/05/19.....	30,000	29,991,604	TOTAL COMMERCIAL PAPER.....		<u>417,498,688</u>
GENERAL ELECTRIC CO 2.140%, 01/21/20..	15,000	14,927,840	<u>Shares</u>		
Intesa Funding LLC 2.296%, 04/20/20.....	3,000	2,967,578	SECURITIES LENDING COLLATERAL — (0.8%) @§ The DFA Short Term Investment Fund .....	4,623,943	<u>53,503,643</u>
INTESA FUNDING LLC 2.407%, 01/02/20.....	50,000	49,811,612	TOTAL INVESTMENTS — (100.0%) (Cost \$6,563,264,350).....		<u>\$6,543,645,767</u>
Ω John Deere Ltd. 1.971%, 11/07/19.....	39,000	38,988,322			

As of October 31, 2019, DFA Short-Term Extended Quality Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
EUR	90,604,866	USD	100,594,958	State Street Bank and Trust	11/01/19	\$ 456,620
GBP	1,725,888	USD	2,227,300	Citibank, N.A.	01/10/20	13,563
USD	88,521,578	CAD	116,437,345	State Street Bank and Trust	01/13/20	80,021
USD	66,524,216	SEK	635,092,056	State Street Bank and Trust	01/21/20	448,841
<b>Total Appreciation</b>						<b>\$ 999,045</b>
CAD	116,232,275	USD	88,326,042	State Street Bank and Trust	11/04/19	\$ (76,834)
CAD	20,505,058	USD	15,708,019	State Street Bank and Trust	11/04/19	(139,580)
USD	99,779,877	EUR	90,604,866	JP Morgan	11/01/19	(1,271,701)
USD	103,268,584	CAD	136,737,333	HSBC Bank	11/04/19	(549,063)
USD	47,220,546	AUD	68,814,834	State Street Bank and Trust	11/29/19	(249,766)
USD	144,503,753	EUR	131,812,875	National Australia Bank Ltd.	12/27/19	(3,061,702)
USD	141,922,177	EUR	129,418,299	State Street Bank and Trust	12/30/19	(2,997,166)
USD	141,992,656	EUR	129,032,913	State Street Bank and Trust	01/02/20	(2,529,689)
USD	99,554,139	EUR	89,256,332	State Street Bank and Trust	01/03/20	(424,715)
USD	80,418,142	GBP	63,571,789	Barclays Capital	01/06/20	(2,113,947)
USD	1,272,824	EUR	1,143,031	JP Morgan	01/08/20	(7,986)

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	3,137,710	EUR	2,827,645	HSBC Bank	01/08/20	\$ (30,774)
USD	6,681,061	EUR	6,057,107	HSBC Bank	01/08/20	(106,158)
USD	9,708,284	EUR	8,787,750	Bank of America Corp.	01/08/20	(138,724)
USD	144,008,776	EUR	130,333,259	JP Morgan	01/09/20	(2,043,623)
USD	78,167,312	GBP	63,580,631	JP Morgan	01/10/20	(4,384,669)
USD	17,862,499	SEK	174,626,265	HSBC Bank	01/14/20	(299,973)
USD	142,507,601	EUR	128,673,408	UBS AG	01/14/20	(1,729,299)
USD	99,090,212	EUR	88,584,039	JP Morgan	01/16/20	(220,643)
USD	144,884,135	EUR	129,449,820	Barclays Capital	01/22/20	(294,842)
USD	7,374,410	DKK	49,171,123	JP Morgan	01/23/20	(12,377)
USD	64,542,528	SEK	621,614,445	UBS AG	01/23/20	(136,482)
USD	146,728,716	EUR	131,072,441	Barclays Capital	01/23/20	(279,130)
USD	98,188,075	EUR	87,917,106	State Street Bank and Trust	01/24/20	(423,832)
USD	114,949,859	EUR	102,894,217	State Street Bank and Trust	01/28/20	(489,618)
<b>Total (Depreciation)</b>						<b><u>\$(24,012,293)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$(23,013,248)</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.....	—	\$5,003,184,154	—	\$5,003,184,154
U.S. Treasury Obligations.....	—	1,069,459,282	—	1,069,459,282
Commercial Paper.....	—	417,498,688	—	417,498,688
Securities Lending Collateral.....	—	53,503,643	—	53,503,643
Forward Currency Contracts**.....	—	(23,013,248)	—	(23,013,248)
TOTAL.....	—	<u>\$6,520,632,519</u>	—	<u>\$6,520,632,519</u>

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

See accompanying Notes to Financial Statements.

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (3.6%)			American Honda Finance		
Federal Farm Credit Bank			Corp.		
2.630%, 08/03/26.....	3,173	\$ 3,362,449	2.300%, 09/09/26.....	1,500	\$ 1,505,317
5.770%, 01/05/27.....	1,058	1,346,176	American International Group,		
Federal Home Loan Bank			Inc.		
3.250%, 06/09/28.....	570	630,699	3.900%, 04/01/26.....	5,000	5,378,783
3.250%, 11/16/28.....	15,100	16,826,428	Ameriprise Financial, Inc.		
Federal Home Loan Mortgage			2.875%, 09/15/26.....	1,000	1,032,047
Corp.			AmerisourceBergen Corp.		
6.750%, 03/15/31.....	6,000	8,870,005	3.450%, 12/15/27.....	8,000	8,346,714
# 6.250%, 07/15/32.....	16,000	23,572,387	Amgen, Inc.		
Federal National Mortgage			2.600%, 08/19/26.....	5,776	5,836,417
Association			Amphenol Corp.		
6.250%, 05/15/29.....	2,275	3,142,328	2.800%, 02/15/30.....	3,000	2,958,024
7.250%, 05/15/30.....	1,000	1,501,841	Analog Devices, Inc.		
6.625%, 11/15/30.....	2,000	2,921,277	# 3.900%, 12/15/25.....	4,502	4,858,486
Tennessee Valley Authority			Anheuser-Busch InBev		
7.125%, 05/01/30.....	2,000	<u>2,932,325</u>	Worldwide, Inc.		
TOTAL AGENCY			4.000%, 04/13/28.....	7,000	7,727,043
OBLIGATIONS.....		<u>65,105,915</u>	# 4.900%, 01/23/31.....	8,000	9,555,866
BONDS — (90.3%)			Anthem, Inc.		
3M Co.			3.650%, 12/01/27.....	555	587,085
2.875%, 10/15/27.....	17,127	17,949,733	4.101%, 03/01/28.....	5,000	5,436,975
AbbVie, Inc.			ANZ New Zealand		
3.600%, 05/14/25.....	6,500	6,808,121	International Ltd.		
4.250%, 11/14/28.....	4,000	4,347,324	Ω 3.450%, 07/17/27.....	15,000	15,950,033
Activision Blizzard, Inc.			Aon Corp.		
3.400%, 06/15/27.....	600	628,242	3.750%, 05/02/29.....	800	861,977
Affiliated Managers Group,			AP Moller - Maersk A.S.		
Inc.			Ω 3.875%, 09/28/25.....	1,914	1,978,536
3.500%, 08/01/25.....	1,410	1,476,815	Apache Corp.		
Ahold Finance USA LLC			# 4.375%, 10/15/28.....	2,000	1,985,077
6.875%, 05/01/29.....	388	506,098	Apple, Inc.		
Airbus SE			3.350%, 02/09/27.....	13,200	14,165,215
Ω 3.150%, 04/10/27.....	1,000	1,048,456	3.200%, 05/11/27.....	13,405	14,272,855
Alimentation Couche-Tard,			3.000%, 06/20/27.....	6,800	7,174,877
Inc.			2.900%, 09/12/27.....	551	576,676
Ω 3.550%, 07/26/27.....	1,185	1,228,333	# 3.000%, 11/13/27.....	11,000	11,624,250
Allergan Funding SCS			Applied Materials, Inc.		
3.800%, 03/15/25.....	4,592	4,831,176	3.300%, 04/01/27.....	1,111	1,187,759
Allstate Corp. (The)			Archer-Daniels-Midland Co.		
5.350%, 06/01/33.....	1,900	2,407,725	2.500%, 08/11/26.....	5,613	5,694,145
Altria Group, Inc.			Arrow Electronics, Inc.		
4.800%, 02/14/29.....	2,000	2,197,968	3.875%, 01/12/28.....	5,330	5,510,620
Ameren Corp.			AstraZeneca P.L.C.		
3.650%, 02/15/26.....	1,890	1,997,779	3.375%, 11/16/25.....	8,300	8,779,204
American Express Credit			4.000%, 01/17/29.....	3,000	3,361,622
Corp.			AT&T, Inc.		
# 3.300%, 05/03/27.....	8,500	9,138,224	3.600%, 07/15/25.....	3,500	3,693,286
			3.800%, 02/15/27.....	2,000	2,140,107
			Autodesk, Inc.		
			4.375%, 06/15/25.....	4,017	4,402,972

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
3.500%, 06/15/27.....	5,375	\$ 5,581,521	Campbell Soup Co.		
Avnet, Inc.			3.300%, 03/19/25.....	3,329	\$ 3,413,898
# 4.625%, 04/15/26.....	5,850	6,243,776	4.150%, 03/15/28.....	5,571	6,008,730
AXIS Specialty Finance P.L.C.			Canadian Natural Resources, Ltd.		
4.000%, 12/06/27.....	4,780	5,005,648	# 7.200%, 01/15/32.....	2,950	3,968,842
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor, Inc.			6.450%, 06/30/33.....	5,800	7,424,296
3.337%, 12/15/27.....	10,970	11,302,392	Canadian Pacific Railway Co.		
Banco Santander SA			3.700%, 02/01/26.....	2,115	2,270,768
# 3.800%, 02/23/28.....	5,800	6,117,202	Capital One Financial Corp.		
Bank of America Corp., 3M USD LIBOR + 1.040%, FRN			3.750%, 03/09/27.....	2,000	2,124,354
(r) 3.419%, 12/20/28.....	2,918	3,057,225	Cardinal Health, Inc.		
Barclays P.L.C.			# 3.410%, 06/15/27.....	10,000	10,171,013
3.650%, 03/16/25.....	6,080	6,290,502	CBS Corp.		
4.375%, 01/12/26.....	2,700	2,901,336	# 4.000%, 01/15/26.....	1,000	1,071,918
BAT International Finance P.L.C.			2.900%, 01/15/27.....	6,600	6,591,035
# 3.950%, 06/15/25.....	1,500	1,568,249	Celgene Corp.		
Baxter International, Inc.			3.625%, 05/15/24.....	1,763	1,865,259
2.600%, 08/15/26.....	7,018	7,101,514	CenterPoint Energy Resources Corp.		
Bayer U.S. Finance II LLC			4.000%, 04/01/28.....	3,000	3,260,644
Ω 5.500%, 08/15/25.....	3,984	4,451,251	Cigna Corp.		
#Ω 4.375%, 12/15/28.....	7,000	7,593,035	Ω 3.250%, 04/15/25.....	5,750	5,928,802
Berkshire Hathaway, Inc.			Ω 3.400%, 03/01/27.....	3,500	3,610,936
3.125%, 03/15/26.....	2,552	2,713,938	Cincinnati Financial Corp.		
Best Buy Co., Inc.			6.920%, 05/15/28.....	900	1,182,275
4.450%, 10/01/28.....	5,000	5,462,187	Citigroup, Inc.		
Biogen, Inc.			3.750%, 06/16/24.....	10	10,623
4.050%, 09/15/25.....	3,000	3,287,757	Clorox Co. (The)		
Black Hills Corp.			3.900%, 05/15/28.....	1,000	1,103,321
4.350%, 05/01/33.....	3,000	3,370,521	CMS Energy Corp.		
BlackRock, Inc.			3.600%, 11/15/25.....	2,800	2,943,349
# 3.200%, 03/15/27.....	17,645	18,762,308	CNA Financial Corp.		
BMW US Capital LLC			4.500%, 03/01/26.....	6,830	7,563,678
Ω 2.800%, 04/11/26.....	5,500	5,572,495	Coca-Cola Co. (The)		
Ω 3.300%, 04/06/27.....	4,000	4,176,784	# 2.900%, 05/25/27.....	8,000	8,438,840
BNP Paribas SA			Comcast Corp.		
Ω 3.500%, 11/16/27.....	8,631	9,027,264	3.150%, 03/01/26.....	4,000	4,222,501
Boeing Co. (The)			4.250%, 01/15/33.....	4,000	4,623,300
6.125%, 02/15/33.....	3,335	4,404,212	7.050%, 03/15/33.....	5,337	7,665,196
BP Capital Markets America, Inc.			Commonwealth Bank of Australia		
3.017%, 01/16/27.....	7,600	7,908,510	Ω 2.850%, 05/18/26.....	13,373	13,698,299
Bunge, Ltd. Finance Corp.			ConocoPhillips		
3.750%, 09/25/27.....	6,075	6,278,444	5.900%, 10/15/32.....	8,000	10,563,474
Burlington Northern Santa Fe LLC			ConocoPhillips Co.		
7.000%, 12/15/25.....	472	598,780	# 4.950%, 03/15/26.....	5,000	5,760,468
CA, Inc.			Credit Agricole SA		
4.700%, 03/15/27.....	7,900	8,379,412	3.875%, 04/15/24.....	78	83,295
			CRH America Finance, Inc.		
			Ω 3.950%, 04/04/28.....	2,280	2,459,721
			CVS Health Corp.		
			3.250%, 08/15/29.....	7,000	7,052,116

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Daimler Finance North America LLC			3.400%, 04/15/26. ....	5,400	\$ 5,680,545
8.500%, 01/18/31. ....	9,188	\$13,867,476	Exxon Mobil Corp.		
Danske Bank A.S.			3.043%, 03/01/26. ....	20,686	21,851,939
Ω 4.375%, 06/12/28. ....	6,000	6,474,027	Fairfax Financial Holdings Ltd.		
Deere & Co.			4.850%, 04/17/28. ....	400	435,642
5.375%, 10/16/29. ....	650	815,963	FedEx Corp.		
Discovery			# 3.400%, 02/15/28. ....	3,000	3,093,140
Communications LLC			4.900%, 01/15/34. ....	7,988	9,209,967
3.450%, 03/15/25. ....	4,263	4,419,045	Fidelity National Information		
4.900%, 03/11/26. ....	4,000	4,467,393	Services, Inc.		
Dollar Tree, Inc.			5.000%, 10/15/25. ....	278	317,835
4.200%, 05/15/28. ....	10,000	10,860,922	Fifth Third Bancorp		
Dominion Energy, Inc.			3.950%, 03/14/28. ....	2,943	3,223,044
3.900%, 10/01/25. ....	4,000	4,308,318	FirstEnergy Corp.		
Dover Corp.			7.375%, 11/15/31. ....	2,000	2,845,211
# 3.150%, 11/15/25. ....	2,100	2,142,533	Fluor Corp.		
DTE Energy Co.			# 4.250%, 09/15/28. ....	5,000	4,953,466
2.850%, 10/01/26. ....	945	959,517	FMR LLC		
6.375%, 04/15/33. ....	10,407	13,921,503	Ω 4.950%, 02/01/33. ....	5,000	6,215,686
DXC Technology Co.			Fortune Brands Home &		
# 4.750%, 04/15/27. ....	8,000	8,454,878	Security, Inc.		
E*TRADE Financial Corp.			# 3.250%, 09/15/29. ....	2,700	2,738,592
4.500%, 06/20/28. ....	2,500	2,725,399	GATX Corp.		
Eastman Chemical Co.			3.250%, 03/30/25. ....	2,820	2,888,477
3.800%, 03/15/25. ....	3,023	3,164,934	3.250%, 09/15/26. ....	2,200	2,245,226
Eaton Corp.			General Dynamics Corp.		
4.000%, 11/02/32. ....	10,000	11,502,807	2.125%, 08/15/26. ....	6,500	6,506,503
eBay, Inc.			General Electric Co.		
# 3.600%, 06/05/27. ....	2,000	2,089,426	6.750%, 03/15/32. ....	9,273	11,811,857
Ecolab, Inc.			General Mills, Inc.		
2.700%, 11/01/26. ....	2,000	2,063,456	# 4.200%, 04/17/28. ....	3,000	3,359,782
Electricite de France SA			General Motors Financial Co.,		
#Ω 3.625%, 10/13/25. ....	5,797	6,196,027	Inc.		
3.625%, 10/13/25. ....	2,000	2,137,667	5.250%, 03/01/26. ....	7,000	7,594,163
Electronic Arts, Inc.			4.350%, 01/17/27. ....	3,000	3,093,983
4.800%, 03/01/26. ....	2,200	2,510,945	Georgia Power Co.		
Enbridge, Inc.			3.250%, 04/01/26. ....	3,000	3,128,764
# 3.700%, 07/15/27. ....	3,000	3,187,921	Georgia-Pacific LLC		
Enel Finance International NV			7.750%, 11/15/29. ....	4,960	7,124,147
Ω 3.500%, 04/06/28. ....	8,000	8,240,230	Gilead Sciences, Inc.		
Ω 4.875%, 06/14/29. ....	4,000	4,578,137	# 3.650%, 03/01/26. ....	2,000	2,148,733
Energy Transfer Operating			GlaxoSmithKline Capital, Inc.		
L.P.			3.875%, 05/15/28. ....	2,800	3,129,836
4.750%, 01/15/26. ....	4,000	4,333,172	5.375%, 04/15/34. ....	8,000	10,469,373
4.200%, 04/15/27. ....	2,000	2,085,631	Global Payments, Inc.		
Enterprise Products			4.800%, 04/01/26. ....	5,970	6,707,237
Operating LLC			4.450%, 06/01/28. ....	1,071	1,194,618
3.700%, 02/15/26. ....	6,000	6,378,156	Goldman Sachs Group, Inc.		
6.875%, 03/01/33. ....	525	718,079	(The)		
EQT Corp.			3.750%, 02/25/26. ....	1,100	1,170,228
# 3.900%, 10/01/27. ....	1,610	1,420,497	# 6.125%, 02/15/33. ....	10,000	13,423,394
Exelon Corp.			Halliburton Co.		
3.950%, 06/15/25. ....	795	861,246	3.800%, 11/15/25. ....	4,124	4,345,105



**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

**CONTINUED**

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Harley-Davidson, Inc.			Las Vegas Sands Corp.		
# 3.500%, 07/28/25.....	5,980	\$ 6,238,861	# 3.900%, 08/08/29.....	1,000	\$ 1,029,597
Hasbro, Inc.			Lazard Group LLC		
3.500%, 09/15/27.....	2,820	2,884,428	# 4.500%, 09/19/28.....	2,000	2,195,661
Hewlett Packard Enterprise Co.			Lear Corp.		
4.900%, 10/15/25.....	8,542	9,551,548	3.800%, 09/15/27.....	1,000	1,012,779
Honeywell International, Inc.			4.250%, 05/15/29.....	1,000	1,031,151
2.500%, 11/01/26.....	1,000	1,023,102	Legg Mason, Inc.		
HSBC Holdings P.L.C.			4.750%, 03/15/26.....	3,205	3,521,450
4.300%, 03/08/26.....	4,000	4,361,203	Leggett & Platt, Inc.		
Husky Energy, Inc.			4.400%, 03/15/29.....	11,000	11,972,232
4.400%, 04/15/29.....	3,000	3,178,342	Liberty Mutual Group, Inc.		
ING Groep NV			#Ω 4.569%, 02/01/29.....	5,000	5,650,203
3.950%, 03/29/27.....	6,550	7,039,117	Lincoln National Corp.		
Inter-American Development Bank			3.350%, 03/09/25.....	5,425	5,687,213
6.750%, 07/15/27.....	1,058	1,396,581	3.050%, 01/15/30.....	2,000	2,020,314
International Business Machines Corp.			Lloyds Banking Group P.L.C.		
# 3.300%, 01/27/27.....	3,191	3,384,907	3.750%, 01/11/27.....	5,000	5,288,567
5.875%, 11/29/32.....	66	87,274	4.375%, 03/22/28.....	4,000	4,413,447
International Paper Co.			Loews Corp.		
3.800%, 01/15/26.....	578	617,296	3.750%, 04/01/26.....	5,500	5,934,012
Janus Capital Group, Inc.			LYB International Finance II BV		
4.875%, 08/01/25.....	2,000	2,181,284	3.500%, 03/02/27.....	2,000	2,083,908
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.			Macquarie Bank, Ltd.		
# 4.850%, 01/15/27.....	3,000	3,231,128	Ω 3.900%, 01/15/26.....	5,000	5,349,823
Johnson & Johnson			Marathon Petroleum Corp.		
2.450%, 03/01/26.....	8,500	8,705,867	# 5.125%, 12/15/26.....	350	399,991
# 2.900%, 01/15/28.....	8,000	8,423,495	Markel Corp.		
6.950%, 09/01/29.....	1,000	1,399,753	3.350%, 09/17/29.....	8,500	8,682,913
4.950%, 05/15/33.....	2,500	3,177,627	Marriott International, Inc.		
Juniper Networks, Inc.			# 4.000%, 04/15/28.....	2,000	2,158,680
# 3.750%, 08/15/29.....	7,000	7,112,907	Mars, Inc.		
Kellogg Co.			Ω 3.600%, 04/01/34.....	5,744	6,427,456
3.250%, 04/01/26.....	6,741	7,030,985	Marsh & McLennan Cos. Inc.		
# 4.300%, 05/15/28.....	3,000	3,344,403	# 4.375%, 03/15/29.....	2,000	2,280,092
7.450%, 04/01/31.....	1,100	1,531,593	Marsh & McLennan Cos., Inc.		
Keurig Dr Pepper, Inc.			5.875%, 08/01/33.....	2,500	3,230,315
3.400%, 11/15/25.....	1,660	1,737,939	Maxim Integrated Products, Inc.		
Koninklijke KPN NV			3.450%, 06/15/27.....	2,950	3,035,152
8.375%, 10/01/30.....	2,000	2,706,444	McDonald's Corp.		
Kraft Heinz Foods Co.			3.700%, 01/30/26.....	2,129	2,299,923
3.950%, 07/15/25.....	8,000	8,428,502	McKesson Corp.		
# 4.625%, 01/30/29.....	4,000	4,367,257	3.796%, 03/15/24.....	201	210,970
Kroger Co. (The)			# 3.950%, 02/16/28.....	1,000	1,061,502
# 7.500%, 04/01/31.....	7,725	10,744,574	4.750%, 05/30/29.....	3,100	3,478,153
Laboratory Corp. of America Holdings			Merck Sharp & Dohme Corp.		
# 3.600%, 09/01/27.....	3,100	3,294,031	# 6.400%, 03/01/28.....	6,591	8,457,516
Lam Research Corp.			MetLife, Inc.		
4.000%, 03/15/29.....	2,000	2,213,356	6.500%, 12/15/32.....	300	419,996
			Microsoft Corp.		
			3.300%, 02/06/27.....	29,100	31,499,752

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Mitsubishi UFJ Financial Group, Inc.			Penske Truck Leasing Co. L.P. / PTL Finance Corp.		
3.850%, 03/01/26.....	7,000	\$ 7,534,001	Ω 3.400%, 11/15/26.....	4,000	\$ 4,090,125
3.677%, 02/22/27.....	2,000	2,140,846	PerkinElmer, Inc.		
Mizuho Financial Group, Inc.			3.300%, 09/15/29.....	1,700	1,705,431
2.839%, 09/13/26.....	10,000	10,142,350	Pfizer, Inc.		
Molson Coors Brewing Co.			2.750%, 06/03/26.....	3,520	3,653,205
3.000%, 07/15/26.....	2,000	2,023,886	3.000%, 12/15/26.....	11,817	12,537,783
Morgan Stanley			Philip Morris International, Inc.		
3.875%, 01/27/26.....	3,000	3,238,192	3.375%, 08/15/29.....	3,000	3,153,497
3.625%, 01/20/27.....	6,400	6,826,631	Phillips 66 Partners L.P.		
7.250%, 04/01/32.....	4,000	5,709,525	3.550%, 10/01/26.....	4,550	4,753,247
Mosaic Co. (The)			PPG Industries, Inc.		
# 4.050%, 11/15/27.....	4,000	4,228,789	# 3.750%, 03/15/28.....	2,000	2,182,177
Motorola Solutions, Inc.			2.800%, 08/15/29.....	500	502,412
4.600%, 05/23/29.....	10,000	10,999,274	Principal Financial Group, Inc.		
MPLX L.P.			3.100%, 11/15/26.....	300	311,255
4.125%, 03/01/27.....	7,000	7,351,233	Procter & Gamble Co. (The)		
Mylan NV			# 2.850%, 08/11/27.....	9,000	9,587,803
3.950%, 06/15/26.....	5,000	5,191,004	Progressive Corp. (The)		
National Australia Bank, Ltd.			6.250%, 12/01/32.....	900	1,254,399
Ω 3.500%, 01/10/27.....	14,790	15,901,083	Province of British Columbia		
Nationwide Building Society			Canada		
Ω 3.900%, 07/21/25.....	7,000	7,637,240	# 6.500%, 01/15/26.....	1,363	1,709,778
NextEra Energy Capital Holdings, Inc.			Prudential Financial, Inc.		
3.550%, 05/01/27.....	2,000	2,130,651	3.878%, 03/27/28.....	4,900	5,417,244
Noble Energy, Inc.			5.750%, 07/15/33.....	2,625	3,399,059
# 3.850%, 01/15/28.....	2,000	2,077,550	Quest Diagnostics, Inc.		
Nordstrom, Inc.			3.500%, 03/30/25.....	582	613,161
# 4.000%, 03/15/27.....	4,412	4,591,022	Reinsurance Group of America, Inc.		
6.950%, 03/15/28.....	282	339,909	3.950%, 09/15/26.....	7,358	7,778,417
Norfolk Southern Corp.			Rio Tinto Finance USA, Ltd.		
5.640%, 05/17/29.....	2,048	2,504,047	7.125%, 07/15/28.....	2,120	2,876,148
Novartis Capital Corp.			Roche Holdings, Inc.		
# 3.100%, 05/17/27.....	21,278	22,691,931	Ω 2.625%, 05/15/26.....	3,132	3,225,565
Nucor Corp.			Ω 2.375%, 01/28/27.....	7,900	8,007,210
3.950%, 05/01/28.....	6,000	6,563,739	Rolls-Royce P.L.C.		
Occidental Petroleum Corp.			Ω 3.625%, 10/14/25.....	4,000	4,174,533
3.400%, 04/15/26.....	5,280	5,374,315	Royal Bank of Scotland Group P.L.C.		
Omnicom Group, Inc. / Omnicom Capital, Inc.			4.800%, 04/05/26.....	1,000	1,109,359
3.650%, 11/01/24.....	705	744,956	Royal Caribbean Cruises, Ltd.		
ONEOK, Inc.			7.500%, 10/15/27.....	5,401	6,910,463
4.000%, 07/13/27.....	3,915	4,130,256	3.700%, 03/15/28.....	2,474	2,562,259
Oracle Corp.			salesforce.com, Inc.		
2.650%, 07/15/26.....	3,000	3,078,631	# 3.700%, 04/11/28.....	2,000	2,208,640
# 3.250%, 11/15/27.....	22,400	23,866,471	Santander Holdings USA, Inc.		
3.250%, 05/15/30.....	7,966	8,501,423	4.500%, 07/17/25.....	9,000	9,697,097
O'Reilly Automotive, Inc.			4.400%, 07/13/27.....	2,000	2,148,899
3.600%, 09/01/27.....	3,900	4,169,116	Sempra Energy		
Parker-Hannifin Corp.			# 3.750%, 11/15/25.....	1,000	1,054,018
3.250%, 06/14/29.....	2,850	2,990,075	Shell International Finance BV		
			# 2.875%, 05/10/26.....	12,051	12,563,229

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
2.500%, 09/12/26.....	10,200	\$10,443,798	UBS Group Funding		
Sherwin-Williams Co. (The)			Switzerland AG		
# 3.450%, 08/01/25.....	5,503	5,817,747	#Ω 4.125%, 09/24/25.....	9,500	\$ 10,353,767
# 3.950%, 01/15/26.....	2,200	2,345,325	Union Pacific Corp.		
2.950%, 08/15/29.....	1,230	1,241,021	3.950%, 09/10/28.....	4,930	5,486,056
Siemens			United Technologies Corp.		
Financieringsmaatschappij			7.500%, 09/15/29.....	5,114	7,229,125
NV			UnitedHealth Group, Inc.		
Ω 6.125%, 08/17/26.....	2,080	2,548,305	3.750%, 07/15/25.....	2,133	2,313,433
Solvay Finance America LLC			3.875%, 12/15/28.....	3,000	3,328,961
Ω 4.450%, 12/03/25.....	3,000	3,261,444	Unum Group		
Southern Power Co.			3.875%, 11/05/25.....	9,000	9,544,738
4.150%, 12/01/25.....	2,000	2,188,055	4.000%, 06/15/29.....	3,000	3,152,375
Southwest Airlines Co.			Valero Energy Corp.		
3.000%, 11/15/26.....	2,000	2,050,821	7.500%, 04/15/32.....	4,000	5,480,227
Spirit AeroSystems, Inc.			Verizon Communications, Inc.		
4.600%, 06/15/28.....	500	539,533	4.125%, 03/16/27.....	3,700	4,122,953
Standard Chartered P.L.C.			# 4.016%, 12/03/29.....	4,307	4,814,451
#Ω 4.050%, 04/12/26.....	1,962	2,084,692	4.500%, 08/10/33.....	4,500	5,270,753
Statoil ASA			Vodafone Group P.L.C.		
#Ω 6.500%, 12/01/28.....	5,000	6,603,205	# 7.875%, 02/15/30.....	8,125	11,304,604
Steelcase Inc.			Walgreens Boots Alliance, Inc.		
# 5.125%, 01/18/29.....	400	452,983	3.450%, 06/01/26.....	9,000	9,315,749
Stryker Corp.			Wells Fargo & Co.		
# 3.375%, 11/01/25.....	6,000	6,391,298	3.000%, 04/22/26.....	5,700	5,849,779
Sumitomo Mitsui Financial			# 4.150%, 01/24/29.....	8,000	8,886,326
Group, Inc.			Westpac Banking Corp.		
3.784%, 03/09/26.....	4,000	4,291,634	2.700%, 08/19/26.....	10,595	10,907,730
3.544%, 01/17/28.....	6,000	6,409,186	# 3.350%, 03/08/27.....	7,000	7,486,742
3.040%, 07/16/29.....	3,000	3,074,469	WestRock MWV LLC		
Sysco Corp.			8.200%, 01/15/30.....	5,885	8,148,489
# 3.750%, 10/01/25.....	700	756,766	7.950%, 02/15/31.....	3,112	4,297,545
3.300%, 07/15/26.....	12,345	13,033,254	Whirlpool Corp.		
Tapestry, Inc.			3.700%, 05/01/25.....	2,468	2,604,926
4.250%, 04/01/25.....	8,534	8,971,943	# 4.750%, 02/26/29.....	2,000	2,251,525
Target Corp.			Williams Cos. Inc		
2.500%, 04/15/26.....	4,230	4,351,764	8.750%, 03/15/32.....	5,000	7,147,386
TD Ameritrade Holding Corp.			Williams Cos., Inc. (The)		
# 2.750%, 10/01/29.....	3,000	3,012,753	4.000%, 09/15/25.....	3,000	3,184,532
Telefonica Europe BV			3.750%, 06/15/27.....	2,771	2,885,082
8.250%, 09/15/30.....	9,275	13,380,802	WRKCo, Inc.		
Thomson Reuters Corp.			4.200%, 06/01/32.....	2,000	2,219,736
3.850%, 09/29/24.....	112	118,779	Zoetis, Inc.		
TJX Cos., Inc. (The)			3.000%, 09/12/27.....	1,500	1,544,996
2.250%, 09/15/26.....	1,975	1,981,843	TOTAL BONDS.....		<u>1,626,276,422</u>
Toyota Motor Credit Corp.			TOTAL INVESTMENT		
# 3.200%, 01/11/27.....	20,213	21,663,611	SECURITIES		
3.050%, 01/11/28.....	14,430	15,362,413	(Cost \$1,600,959,115).....		<u>1,691,382,337</u>
TransCanada PipeLines, Ltd.					
4.875%, 01/15/26.....	450	503,638			
Travelers Property Casualty					
Corp.					
6.375%, 03/15/33.....	2,133	2,995,249			

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (6.1%)		
@§ The DFA Short Term		
Investment Fund .....	9,541,625	\$ 110,406,139
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,711,354,584).....		<u>\$1,801,788,476</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>
Agency Obligations.....	—	\$ 65,105,915	—	\$ 65,105,915
Bonds.....	—	1,626,276,422	—	1,626,276,422
Securities Lending Collateral.....	—	110,406,139	—	110,406,139
TOTAL.....	—	<u>\$1,801,788,476</u>	—	<u>\$1,801,788,476</u>

See accompanying Notes to Financial Statements.

**DFA TARGETED CREDIT 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 — (95.2%)			CANADA — (Continued)		
AUSTRALIA — (2.7%)			Canadian National Railway		
Australia & New Zealand			Co.		
Banking Group, Ltd.			2.850%, 12/15/21.....	565	\$ 572,841
2.550%, 11/23/21.....	886	\$ 898,066	Canadian Natural Resources		
(r)Ω 3.018%, 11/23/21.....	1,750	1,770,231	Ltd.		
0.625%, 02/21/23..... EUR	2,000	2,281,020	2.890%, 08/14/20..... CAD	2,000	1,527,037
BHP Billiton Finance USA,			Canadian Natural Resources,		
Ltd.			Ltd.		
2.875%, 02/24/22.....	704	720,019	# 3.450%, 11/15/21.....	2,800	2,873,040
BHP Billiton Finance, Ltd.			2.950%, 01/15/23.....	1,000	1,020,415
0.750%, 10/28/22..... EUR	2,554	2,915,682	Cenovus Energy, Inc.		
Commonwealth Bank of			3.000%, 08/15/22.....	1,122	1,132,517
Australia			Enbridge, Inc.		
#(r) 2.942%, 09/06/21.....	594	600,772	2.900%, 07/15/22.....	2,167	2,214,024
Ω 2.750%, 03/10/22.....	991	1,008,725	3.190%, 12/05/22..... CAD	1,000	776,312
FMG Resources August 2006			Husky Energy, Inc.		
Pty, Ltd.			7.250%, 12/15/19.....	925	929,222
4.750%, 05/15/22.....	1,300	1,339,000	Kinross Gold Corp.		
National Australia Bank, Ltd.			5.125%, 09/01/21.....	2,250	2,333,250
2.800%, 01/10/22.....	1,000	1,019,013	National Bank of Canada		
2.500%, 05/22/22.....	4,500	4,564,296	(r)Ω 2.559%, 03/21/21.....	2,000	2,001,595
Westpac Banking Corp.			Newfield Exploration Co.		
(r) 2.280%, 01/25/21.....	1,000	1,001,575	5.750%, 01/30/22.....	2,420	2,584,278
2.500%, 06/28/22.....	1,000	1,015,690	Rogers Communications, Inc.		
0.750%, 10/17/23..... EUR	1,374	1,576,598	4.000%, 06/06/22..... CAD	2,500	1,978,608
TOTAL AUSTRALIA.....		<u>20,710,687</u>	Toronto-Dominion Bank (The)		
BELGIUM — (0.6%)			# 2.125%, 04/07/21.....	1,000	1,003,770
Anheuser-Busch InBev SA			(r) 3.043%, 04/07/21.....	2,500	2,528,525
0.875%, 03/17/22..... EUR	3,272	3,728,902	3.250%, 06/11/21.....	1,000	1,022,349
0.800%, 04/20/23..... EUR	1,000	1,147,523	1.800%, 07/13/21.....	1,000	999,536
TOTAL BELGIUM.....		<u>4,876,425</u>	TransCanada PipeLines, Ltd.		
CANADA — (5.2%)			2.500%, 08/01/22.....	600	608,054
Alimentation Couche-Tard,			Videotron, Ltd.		
Inc.			5.000%, 07/15/22.....	1,980	2,083,950
Ω 2.700%, 07/26/22.....	2,000	2,023,572	TOTAL CANADA.....		<u>40,305,017</u>
Bank of Montreal			DENMARK — (0.7%)		
1.900%, 08/27/21.....	500	500,430	AP Moller Maersk A.S.		
Bank of Nova Scotia (The)			1.750%, 03/18/21..... EUR	2,200	2,512,891
(r) 2.406%, 04/20/21.....	1,622	1,627,226	Danske Bank A.S.		
2.700%, 03/07/22.....	2,000	2,036,121	Ω 2.750%, 09/17/20.....	1,500	1,509,049
0.375%, 04/06/22..... EUR	1,000	1,126,326	Ω 2.800%, 03/10/21.....	700	705,574
Canadian Imperial Bank of			0.875%, 05/22/23..... EUR	1,000	1,133,678
Commerce			TOTAL DENMARK.....		<u>5,861,192</u>
(r) 2.581%, 02/02/21.....	1,000	1,001,870	FINLAND — (0.8%)		
# 2.550%, 06/16/22.....	1,485	1,511,895	Nokia Oyj		
2.300%, 07/11/22..... CAD	3,000	2,288,254	3.375%, 06/12/22.....	2,228	2,253,065
			Nordea Bank AB		
			1.000%, 02/22/23..... EUR	1,803	2,079,605

## DFA TARGETED CREDIT PORTFOLIO

### CONTINUED

	Face Amount <sup>^</sup> (000)	Value†		Face Amount <sup>^</sup> (000)	Value†
FINLAND — (Continued)			GERMANY — (Continued)		
Nordea Bank Abp			Deutsche Bank AG		
0.875%, 06/26/23..... EUR	2,000	\$ 2,289,644	2.950%, 08/20/20.....	1,000	\$ 1,001,994
			3.125%, 01/13/21.....	500	502,395
TOTAL FINLAND.....		<u>6,622,314</u>	1.500%, 01/20/22..... EUR	1,700	1,916,502
FRANCE — (2.8%)			Deutsche Telekom		
Air Liquide Finance SA			International Finance BV		
0.500%, 06/13/22..... EUR	1,700	1,927,191	#Ω 1.950%, 09/19/21.....	1,500	1,496,071
Airbus Finance BV			4.250%, 07/13/22..... EUR	800	997,328
Ω 2.700%, 04/17/23.....	500	511,320	E.ON International Finance		
BNP Paribas SA			BV		
5.000%, 01/15/21.....	531	550,920	5.750%, 05/07/20..... EUR	2,000	2,298,071
0.500%, 06/01/22..... EUR	2,800	3,176,277	EMD Finance LLC		
BPCE SA			Ω 2.950%, 03/19/22.....	3,288	3,339,525
2.650%, 02/03/21.....	700	704,962	Merck Financial Services		
2.750%, 12/02/21.....	1,000	1,014,064	GmbH		
1.125%, 12/14/22..... EUR	1,200	1,388,013	4.500%, 03/24/20..... EUR	2,800	3,180,174
Credit Agricole SA			NRW Bank		
0.750%, 12/01/22..... EUR	2,300	2,633,680	(r) 2.227%, 02/08/21.....	5,000	4,996,850
Danone SA			Siemens		
Ω 2.077%, 11/02/21.....	2,770	2,770,582	Financieringsmaatschappij		
Electricite de France SA			NV		
2.750%, 03/10/23..... EUR	500	609,009	Ω 1.700%, 09/15/21.....	1,000	997,750
Orange SA			2.900%, 05/27/22.....	1,500	1,536,946
4.125%, 09/14/21.....	900	936,670	0.375%, 09/06/23..... EUR	1,966	2,236,274
Pernod Ricard SA			T-Mobile USA, Inc.		
Ω 5.750%, 04/07/21.....	2,000	2,105,218	# 4.000%, 04/15/22.....	1,239	1,278,908
Societe Generale SA			Volkswagen Financial		
#Ω 2.625%, 09/16/20.....	500	502,685	Services NV		
Ω 2.500%, 04/08/21.....	1,000	1,005,130	1.750%, 04/17/20..... GBP	500	648,617
4.250%, 07/13/22..... EUR	1,500	<u>1,868,480</u>	Volkswagen International		
TOTAL FRANCE.....		<u>21,704,201</u>	Finance NV		
GERMANY — (6.2%)			0.875%, 01/16/23..... EUR	1,000	1,139,707
Bayer Capital Corp BV			Volkswagen Leasing GmbH		
0.625%, 12/15/22..... EUR	2,500	2,831,874	2.125%, 04/04/22..... EUR	900	1,052,732
Bayer Capital Corp. BV			2.375%, 09/06/22..... EUR	1,800	2,131,991
1.250%, 11/13/23..... EUR	1,260	1,467,983	ZF North America Capital, Inc.		
BMW Finance NV			Ω 4.500%, 04/29/22.....	2,299	<u>2,357,424</u>
0.125%, 01/12/21..... EUR	90	100,692	TOTAL GERMANY.....		
1.250%, 09/05/22..... EUR	600	692,601			<u>47,938,476</u>
0.500%, 11/22/22..... EUR	1,400	1,583,757	IRELAND — (0.6%)		
0.375%, 07/10/23..... EUR	2,000	2,254,645	Ireland Government Bond		
BMW US Capital LLC			0.000%, 10/18/22..... EUR	3,900	<u>4,412,487</u>
0.625%, 04/20/22..... EUR	750	849,909	ITALY — (1.2%)		
Daimler Canada Finance, Inc.			Enel Finance International NV		
2.230%, 12/16/21..... CAD	2,000	1,514,054	5.000%, 09/14/22..... EUR	622	793,741
Daimler Finance North			Intesa Sanpaolo SpA		
America LLC Floating Rate			0.875%, 06/27/22..... EUR	500	568,622
Note			Ω 3.125%, 07/14/22.....	2,000	2,018,363
(r) 2.957%, 11/05/21.....	1,000	1,001,613	1.000%, 07/04/24..... EUR	2,000	2,276,585
Daimler Finance North			Italy Buoni Poliennali Del		
America LLC			Tesoro		
Ω 2.850%, 01/06/22.....	2,500	2,532,089	1.200%, 04/01/22..... EUR	2,820	3,241,223

**DFA TARGETED CREDIT 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>
ITALY — (Continued)			NETHERLANDS — (1.7%)		
0.950%, 03/01/23..... EUR	400	\$ 458,686	ABN AMRO Bank NV		
TOTAL ITALY.....		<u>9,357,220</u>	0.500%, 07/17/23..... EUR	500	\$ 567,008
JAPAN — (4.1%)			Cooperatieve Rabobank UA		
American Honda Finance Corp.			2.375%, 05/22/23..... EUR	3,700	4,481,043
0.550%, 03/17/23..... EUR	1,500	1,703,257	0.750%, 08/29/23..... EUR	300	343,396
Daiwa Securities Group, Inc.			Heineken NV		
Ω 3.129%, 04/19/22.....	1,500	1,529,185	Ω 3.400%, 04/01/22.....	1,011	1,043,068
Honda Canada Finance, Inc.			ING Bank NV		
2.268%, 07/15/22..... CAD	5,500	4,180,810	#Ω 2.750%, 03/22/21.....	1,500	1,516,820
Mitsubishi UFJ Financial Group, Inc.			4.500%, 02/21/22..... EUR	1,000	1,234,179
2.950%, 03/01/21.....	1,000	1,011,734	ING Groep NV		
0.980%, 10/09/23..... EUR	1,500	1,723,305	0.750%, 03/09/22..... EUR	1,600	1,814,941
Mizuho Financial Group, Inc.			Koninklijke Philips NV		
#Ω 2.632%, 04/12/21.....	800	805,848	0.500%, 09/06/23..... EUR	1,000	1,136,981
2.953%, 02/28/22.....	3,500	3,559,991	Shell International Finance BV		
MUFG Bank, Ltd.			# 1.875%, 05/10/21.....	816	<u>816,799</u>
0.875%, 03/11/22..... EUR	2,068	2,354,372	TOTAL NETHERLANDS.....		<u>12,954,235</u>
Nissan Motor Acceptance Corp. Floating Rate Note			NORWAY — (0.3%)		
(r) 2.494%, 09/28/20.....	1,500	1,500,588	DNB Bank ASA		
Ω 2.550%, 03/08/21.....	1,100	1,103,127	4.375%, 02/24/21..... EUR	429	507,347
(r)Ω 2.789%, 09/21/21.....	500	500,468	0.600%, 09/25/23..... EUR	1,500	<u>1,714,489</u>
Ω 2.650%, 07/13/22.....	1,000	1,005,552	TOTAL NORWAY.....		<u>2,221,836</u>
#Ω 2.600%, 09/28/22.....	1,000	1,004,726	SPAIN — (2.1%)		
Shire Acquisitions Investments Ireland DAC			Banco Santander SA		
2.400%, 09/23/21.....	3,684	3,705,236	3.848%, 04/12/23.....	3,000	3,135,775
Sumitomo Mitsui Banking Corp.			Iberdrola International BV		
1.000%, 01/19/22..... EUR	1,000	1,139,847	1.750%, 09/17/23..... EUR	500	595,115
Sumitomo Mitsui Financial Group, Inc.			Santander Holdings USA, Inc.		
2.058%, 07/14/21.....	1,000	1,000,412	2.650%, 04/17/20.....	800	802,142
(r) 3.106%, 10/19/21.....	765	774,550	3.700%, 03/28/22.....	1,000	1,027,611
2.784%, 07/12/22.....	400	406,716	3.400%, 01/18/23.....	1,000	1,028,272
0.819%, 07/23/23..... EUR	450	513,626	Santander UK Group Holdings P.L.C.		
Takeda Pharmaceutical Co. Ltd.			2.875%, 08/05/21.....	1,000	1,008,636
1.125%, 11/21/22..... EUR	1,300	1,496,478	Spain Government Bond		
Toyota Motor Credit Corp.			0.450%, 10/31/22..... EUR	3,000	3,428,971
2.600%, 01/11/22.....	776	<u>789,347</u>	Telefonica Emisiones SA		
TOTAL JAPAN.....		<u>31,809,175</u>	5.462%, 02/16/21.....	1,185	1,236,305
LUXEMBOURG — (0.3%)			3.961%, 03/26/21..... EUR	800	943,485
ArcelorMittal			3.987%, 01/23/23..... EUR	300	377,036
0.950%, 01/17/23..... EUR	2,000	<u>2,244,866</u>	1.069%, 02/05/24..... EUR	2,000	2,317,682
			Telefonica Emisiones SAU		
			5.134%, 04/27/20.....	200	202,934
			2.242%, 05/27/22..... EUR	400	<u>472,016</u>
			TOTAL SPAIN.....		<u>16,575,980</u>
			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.2%)		
			EUROFIMA		
			(r) 2.248%, 11/15/21.....	2,000	<u>1,999,480</u>

**DFA TARGETED CREDIT 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>
SWEDEN — (0.8%)			UNITED KINGDOM — (Continued)		
Svenska Handelsbanken AB			Coca-Cola European Partners		
0.500%, 03/21/23..... EUR	900	\$ 1,021,898	P.L.C.		
Swedbank AB			0.750%, 02/24/22..... EUR	1,846	\$ 2,096,709
0.250%, 11/07/22..... EUR	3,000	3,366,737	2.625%, 11/06/23..... EUR	1,200	1,471,377
Telefonaktiebolaget LM			Coca-Cola European Partners		
Ericsson			US LLC		
4.125%, 05/15/22.....	2,000	<u>2,072,700</u>	4.500%, 09/01/21.....	270	278,441
TOTAL SWEDEN.....		<u>6,461,335</u>	GlaxoSmithKline Capital P.L.C		
			0.625%, 12/02/19..... EUR	3,500	3,906,359
SWITZERLAND — (1.4%)			HSBC Bank Canada		
ABB Finance BV Floating			2.449%, 01/29/21..... CAD	2,000	1,525,245
Rate Note			HSBC Holdings P.L.C.		
(r) 0.000%, 10/12/20..... EUR	3,000	3,354,117	3.400%, 03/08/21.....	2,000	2,034,766
ABB Finance BV			4.000%, 03/30/22.....	700	732,869
0.625%, 05/03/23..... EUR	2,500	2,849,050	HSBC Holdings PLC		
Credit Suisse AG			(r) 3.792%, 05/25/21.....	1,900	1,934,996
3.000%, 10/29/21.....	1,457	1,485,394	Lloyds Banking Group P.L.C.		
Credit Suisse Group Funding			3.100%, 07/06/21.....	1,000	1,016,596
Guernsey, Ltd.			3.000%, 01/11/22.....	600	609,885
1.250%, 04/14/22..... EUR	2,100	2,412,838	Mead Johnson Nutrition Co.		
UBS AG			3.000%, 11/15/20.....	919	928,736
0.625%, 01/23/23..... EUR	1,000	<u>1,138,962</u>	National Grid North America,		
TOTAL SWITZERLAND.....		<u>11,240,361</u>	Inc.		
			0.750%, 08/08/23..... EUR	4,100	4,672,689
UNITED KINGDOM — (8.6%)			Nationwide Building Society		
AstraZeneca P.L.C.			0.625%, 04/19/23..... EUR	3,600	4,100,961
2.375%, 11/16/20.....	2,250	2,260,198	Natwest Markets P.L.C.		
# 2.375%, 06/12/22.....	1,500	1,514,167	1.125%, 06/14/23..... EUR	1,500	1,720,873
BAE Systems Holdings, Inc.			NatWest Markets P.L.C.		
Ω 2.850%, 12/15/20.....	1,650	1,662,449	1.000%, 05/28/24..... EUR	2,500	2,856,587
Barclays P.L.C.			PPL WEM, Ltd. / Western		
2.750%, 11/08/19.....	1,000	1,000,057	Power Distribution, Ltd.		
1.500%, 04/01/22..... EUR	1,100	1,270,235	Ω 5.375%, 05/01/21.....	500	516,862
3.125%, 01/17/24..... GBP	2,000	2,717,766	Praxair, Inc.		
BAT International Finance			1.200%, 02/12/24..... EUR	3,000	3,517,945
P.L.C.			Rolls-Royce P.L.C.		
3.625%, 11/09/21..... EUR	700	837,077	0.875%, 05/09/24..... EUR	500	568,377
1.000%, 05/23/22..... EUR	1,333	1,516,354	TechnipFMC P.L.C.		
Ω 3.250%, 06/07/22.....	1,000	1,021,643	3.450%, 10/01/22.....	1,000	1,018,775
2.375%, 01/19/23..... EUR	500	595,425	Unilever NV		
BP Capital Markets P.L.C.			0.000%, 04/29/20..... EUR	1,000	1,116,382
4.154%, 06/01/20..... EUR	1,000	1,143,604	0.500%, 02/03/22..... EUR	1,125	1,276,246
3.561%, 11/01/21.....	1,300	1,343,675	Vodafone Group P.L.C.		
1.373%, 03/03/22..... EUR	2,146	2,474,422	1.250%, 08/25/21..... EUR	1,000	1,142,660
British Telecommunications			1.750%, 08/25/23..... EUR	1,750	<u>2,077,437</u>
P.L.C.			TOTAL UNITED KINGDOM....		<u>66,981,394</u>
0.500%, 06/23/22..... EUR	3,100	3,497,777			
0.875%, 09/26/23..... EUR	1,500	1,715,884	UNITED STATES — (54.9%)		
CNH Industrial Capital LLC			Abbott Ireland Financing DAC		
3.875%, 10/15/21.....	1,000	1,027,500	0.875%, 09/27/23..... EUR	4,500	5,172,377
4.375%, 04/05/22.....	250	261,388	AbbVie, Inc.		
			2.900%, 11/06/22.....	2,500	2,548,563



**DFA TARGETED CREDIT 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)		
Activision Blizzard, Inc.			1.450%, 06/01/22..... EUR	400	\$ 460,891
2.600%, 06/15/22.....	600	\$ 607,526	1.050%, 09/05/23..... EUR	500	575,768
Aflac, Inc.			1.950%, 09/15/23..... EUR	1,500	1,782,544
3.625%, 06/15/23.....	500	528,502	AutoZone, Inc.		
Aircastle, Ltd.			2.500%, 04/15/21.....	1,695	1,705,781
4.125%, 05/01/24.....	2,046	2,142,640	Avnet, Inc.		
Albemarle Corp.			4.875%, 12/01/22.....	3,000	3,194,127
1.875%, 12/08/21..... EUR	3,785	4,382,245	Baker Hughes a GE Co. LLC		
Allergan Finance LLC			3.200%, 08/15/21.....	309	316,116
3.250%, 10/01/22.....	1,000	1,023,198	Ball Corp.		
Allergan Funding SCS			4.375%, 12/15/20.....	500	509,063
3.450%, 03/15/22.....	3,000	3,074,910	5.000%, 03/15/22.....	750	793,125
1.500%, 11/15/23..... EUR	1,100	1,292,507	Bank of America Corp.		
Ally Financial, Inc.			# 5.700%, 01/24/22.....	1,000	1,083,324
7.500%, 09/15/20.....	500	521,250	3.228%, 06/22/22..... CAD	2,000	1,557,695
4.125%, 02/13/22.....	1,525	1,576,469	1.625%, 09/14/22..... EUR	1,050	1,225,484
Altria Group, Inc.			0.750%, 07/26/23..... EUR	1,500	1,715,566
2.850%, 08/09/22.....	2,516	2,553,002	Bank of New York Mellon		
1.000%, 02/15/23..... EUR	2,000	2,258,928	Corp. (The)		
Ameren Corp.			3.500%, 04/28/23.....	1,550	1,628,275
2.700%, 11/15/20.....	1,525	1,535,110	Baxter International, Inc.		
American Express Co.			1.700%, 08/15/21.....	2,500	2,484,148
2.500%, 08/01/22.....	3,000	3,041,750	0.400%, 05/15/24..... EUR	2,000	2,238,919
American Express Credit			BB&T Corp.		
Corp.			2.750%, 04/01/22.....	2,000	2,033,261
0.625%, 11/22/21..... EUR	1,445	1,635,041	Becton Dickinson and Co.		
American International Group,			3.125%, 11/08/21.....	2,700	2,755,279
Inc.			Bemis Co., Inc.		
4.875%, 06/01/22.....	1,750	1,876,544	Ω 4.500%, 10/15/21.....	500	517,731
1.500%, 06/08/23..... EUR	1,400	1,627,610	Best Buy Co., Inc.		
AmerisourceBergen Corp.			5.500%, 03/15/21.....	2,000	2,072,733
# 3.500%, 11/15/21.....	3,053	3,118,885	Biogen, Inc.		
Amgen, Inc.			3.625%, 09/15/22.....	3,500	3,657,854
# 4.100%, 06/15/21.....	1,000	1,032,240	Booking Holdings, Inc.		
1.250%, 02/25/22..... EUR	4,160	4,764,741	0.800%, 03/10/22..... EUR	2,900	3,299,380
Anixter, Inc.			2.150%, 11/25/22..... EUR	2,160	2,559,039
5.125%, 10/01/21.....	1,175	1,213,188	Boston Scientific Corp.		
5.500%, 03/01/23.....	220	225,632	3.375%, 05/15/22.....	2,500	2,583,002
Anthem, Inc.			CA, Inc.		
4.350%, 08/15/20.....	200	203,643	5.375%, 12/01/19.....	700	701,646
3.125%, 05/15/22.....	3,000	3,079,786	Campbell Soup Co.		
Aon P.L.C.			2.500%, 08/02/22.....	886	892,483
2.800%, 03/15/21.....	1,500	1,512,005	Capital One Financial Corp.		
Apache Corp.			4.750%, 07/15/21.....	1,900	1,984,764
3.250%, 04/15/22.....	951	967,913	# 3.200%, 01/30/23.....	2,000	2,054,804
Arconic, Inc.			Carpenter Technology Corp.		
5.870%, 02/23/22.....	1,200	1,283,172	5.200%, 07/15/21.....	1,420	1,455,303
Arrow Electronics, Inc.			Caterpillar Financial Services		
3.500%, 04/01/22.....	700	713,712	Corp.		
Ashland LLC			(r) 2.382%, 09/07/21.....	1,815	1,815,526
4.750%, 08/15/22.....	1,920	2,011,200	CBS Corp.		
AT&T, Inc.			3.375%, 03/01/22.....	1,000	1,024,775
4.600%, 02/15/21.....	600	616,389	Celgene Corp.		
3.875%, 08/15/21.....	300	309,720	3.550%, 08/15/22.....	3,307	3,446,673

**DFA TARGETED CREDIT 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)		
CF Industries, Inc.			Discovery		
3.450%, 06/01/23.....	240	\$ 243,600	Communications LLC		
Charles Schwab Corp. (The)			4.375%, 06/15/21.....	2,176	\$2,248,097
4.450%, 07/22/20.....	200	203,643	Dollar Tree, Inc.		
Chevron Corp.			3.700%, 05/15/23.....	4,000	4,178,591
(r) 2.688%, 11/15/21.....	3,750	3,780,070	Dow Chemical Co. (The)		
Choice Hotels International,			3.000%, 11/15/22.....	1,000	1,023,857
Inc.			Duke Energy Corp.		
5.750%, 07/01/22.....	1,430	1,551,550	2.400%, 08/15/22.....	1,775	1,792,517
Church & Dwight Co., Inc.			E*TRADE Financial Corp.		
2.875%, 10/01/22.....	2,000	2,040,376	2.950%, 08/24/22.....	3,500	3,565,881
Cigna Corp.			Eastman Chemical Co.		
Ω 3.300%, 02/25/21.....	2,000	2,030,157	4.500%, 01/15/21.....	34	34,671
Ω 3.900%, 02/15/22.....	500	518,595	1.500%, 05/26/23.....	EUR 1,000	1,168,165
Ω 4.000%, 02/15/22.....	2,400	2,483,137	Eaton Corp.		
CIT Group, Inc.			2.750%, 11/02/22.....	1,500	1,532,896
5.000%, 08/01/23.....	335	360,963	eBay, Inc.		
Citigroup, Inc.			# 2.875%, 08/01/21.....	1,500	1,521,865
2.700%, 03/30/21.....	1,100	1,110,672	2.600%, 07/15/22.....	500	505,215
1.375%, 10/27/21.....	EUR 400	459,372	2.750%, 01/30/23.....	416	422,296
3.390%, 11/18/21.....	CAD 2,000	1,555,782	Ecolab, Inc.		
Citizens Bank NA			4.350%, 12/08/21.....	1,224	1,286,408
2.550%, 05/13/21.....	1,600	1,612,608	Edgewell Personal Care Co.		
2.650%, 05/26/22.....	1,000	1,015,847	4.700%, 05/19/21.....	900	921,375
CMS Energy Corp.			4.700%, 05/24/22.....	850	877,625
5.050%, 03/15/22.....	500	530,294	Edison International		
CNA Financial Corp.			# 2.400%, 09/15/22.....	2,454	2,398,128
5.750%, 08/15/21.....	720	765,772	Electronic Arts, Inc.		
Coca-Cola Co. (The)			3.700%, 03/01/21.....	1,962	2,002,000
0.500%, 03/08/24.....	EUR 1,650	1,887,399	EMC Corp.		
Comcast Corp.			2.650%, 06/01/20.....	1,000	1,000,000
(r) 2.539%, 10/01/21.....	1,275	1,281,796	3.375%, 06/01/23.....	131	131,655
Consolidated Edison, Inc.			Emerson Electric Co.		
2.000%, 05/15/21.....	1,860	1,861,356	0.375%, 05/22/24.....	EUR 1,020	1,148,879
Constellation Brands, Inc.			Energy Transfer Partners L.P.		
# 2.700%, 05/09/22.....	2,475	2,506,095	3.600%, 02/01/23.....	2,500	2,570,970
3.200%, 02/15/23.....	1,000	1,031,571	Enterprise Products		
Continental Resources, Inc.			Operating LLC		
# 4.500%, 04/15/23.....	1,050	1,093,302	5.250%, 01/31/20.....	400	403,065
3.800%, 06/01/24.....	1,500	1,534,278	# 2.850%, 04/15/21.....	1,500	1,518,659
Cox Communications, Inc.			Equifax, Inc.		
Ω 3.250%, 12/15/22.....	2,192	2,262,530	3.300%, 12/15/22.....	2,652	2,733,723
CVS Health Corp.			Evergy, Inc.		
2.800%, 07/20/20.....	500	502,372	4.850%, 06/01/21.....	915	948,064
2.125%, 06/01/21.....	500	500,989	Eversource Energy		
2.750%, 12/01/22.....	1,000	1,017,232	2.500%, 03/15/21.....	206	207,248
DCP Midstream Operating			Exelon Corp.		
L.P.			5.150%, 12/01/20.....	300	307,629
# 4.950%, 04/01/22.....	1,200	1,239,120	Exelon Generation Co. LLC		
Dell, Inc.			2.950%, 01/15/20.....	150	150,090
4.625%, 04/01/21.....	500	515,000	4.000%, 10/01/20.....	1,000	1,013,179
DH Europe Finance Sarl			3.400%, 03/15/22.....	1,000	1,027,374
1.700%, 01/04/22.....	EUR 4,600	5,331,746	4.250%, 06/15/22.....	500	524,011

## DFA TARGETED CREDIT 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)		
FedEx Corp.			Hewlett Packard Enterprise Co.		
1.000%, 01/11/23..... EUR	1,000	\$1,143,499	3.600%, 10/15/20.....	236	\$ 239,166
Fidelity National Information Services, Inc.			Honeywell International Inc		
2.250%, 08/15/21.....	2,000	2,006,887	0.650%, 02/21/20..... EUR	2,200	2,459,244
Fifth Third Bancorp			Huntington Bancshares, Inc.		
3.500%, 03/15/22.....	1,825	1,884,554	3.150%, 03/14/21.....	1,500	1,520,976
Fluor Corp.			2.300%, 01/14/22.....	400	402,275
1.750%, 03/21/23..... EUR	3,500	3,706,038	Huntington National Bank (The)		
Ford Credit Canada Co.			2.400%, 04/01/20.....	500	500,796
2.766%, 06/22/22..... CAD	2,500	1,867,949	Illinois Tool Works, Inc.		
Ford Motor Credit Co. LLC			1.250%, 05/22/23..... EUR	1,000	1,164,326
3.200%, 01/15/21.....	800	803,141	International Business Machines Corp.		
# 3.336%, 03/18/21.....	1,500	1,508,646	0.375%, 01/31/23..... EUR	2,625	2,967,232
Fortune Brands Home & Security, Inc.			1.250%, 05/26/23..... EUR	1,500	1,749,065
3.000%, 06/15/20.....	500	502,449	Johnson Controls International P.L.C.		
Gap, Inc. (The)			1.000%, 09/15/23..... EUR	3,401	3,899,008
5.950%, 04/12/21.....	1,296	1,350,974	JPMorgan Chase & Co.		
GATX Corp.			2.550%, 10/29/20.....	400	402,406
4.750%, 06/15/22.....	3,000	3,186,108	2.750%, 08/24/22..... EUR	2,868	3,449,840
General Electric Co.			0.625%, 01/25/24..... EUR	1,333	1,519,841
0.375%, 05/17/22..... EUR	3,000	3,337,931	Kellogg Co.		
# 2.700%, 10/09/22.....	1,500	1,510,266	4.000%, 12/15/20.....	130	132,652
General Mills, Inc.			0.800%, 11/17/22..... EUR	2,840	3,240,429
(r) 2.541%, 04/16/21.....	1,000	1,002,710	Keurig Dr Pepper, Inc.		
3.150%, 12/15/21.....	985	1,006,931	2.700%, 11/15/22.....	1,000	1,010,592
General Motors Financial Co., Inc.			Kroger Co. (The)		
3.200%, 07/06/21.....	2,800	2,833,920	# 3.300%, 01/15/21.....	1,167	1,184,687
# 3.450%, 01/14/22.....	800	815,661	3.400%, 04/15/22.....	975	1,009,611
Gilead Sciences, Inc.			# 2.800%, 08/01/22.....	1,500	1,528,914
4.400%, 12/01/21.....	2,005	2,093,637	L Brands, Inc.		
Global Payments, Inc.			5.625%, 02/15/22.....	974	1,025,135
3.800%, 04/01/21.....	234	238,954	L3Harris Technologies, Inc.		
Goldman Sachs Group Inc			2.700%, 04/27/20.....	382	382,633
2.000%, 07/27/23..... EUR	1,000	1,191,292	Ω 4.950%, 02/15/21.....	164	168,604
Goldman Sachs Group, Inc. (The)			Laboratory Corp. of America Holdings		
5.375%, 03/15/20.....	500	506,204	3.200%, 02/01/22.....	900	921,255
3.550%, 02/12/21..... CAD	1,000	771,908	Leidos Holdings, Inc.		
5.250%, 07/27/21.....	750	790,656	4.450%, 12/01/20.....	1,100	1,116,500
5.750%, 01/24/22.....	957	1,031,333	Lennar Corp.		
3.250%, 02/01/23..... EUR	291	357,537	6.625%, 05/01/20.....	600	611,250
Graphic Packaging International LLC			8.375%, 01/15/21.....	500	532,500
# 4.750%, 04/15/21.....	1,320	1,358,363	4.125%, 01/15/22.....	1,400	1,438,500
4.875%, 11/15/22.....	700	735,000	Liberty Mutual Group, Inc.		
Harley-Davidson Financial Services, Inc.			Ω 5.000%, 06/01/21.....	2,400	2,489,084
Ω 2.550%, 06/09/22.....	3,500	3,501,286	Ω 4.950%, 05/01/22.....	615	653,690
Hasbro, Inc.			Lincoln National Corp.		
3.150%, 05/15/21.....	1,384	1,401,287	6.250%, 02/15/20.....	300	303,408
			4.850%, 06/24/21.....	824	859,379

**DFA TARGETED CREDIT 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)		
LyondellBasell Industries NV			NextEra Energy Capital		
6.000%, 11/15/21.....	1,677	\$1,790,324	Holdings, Inc.		
Macy's Retail Holdings, Inc.			4.500%, 06/01/21.....	1,000	\$1,032,823
3.450%, 01/15/21.....	1,500	1,511,568	Nordstrom, Inc.		
# 3.875%, 01/15/22.....	500	512,407	4.750%, 05/01/20.....	1,000	1,011,653
# 2.875%, 02/15/23.....	363	360,574	4.000%, 10/15/21.....	1,000	1,024,608
Manufacturers & Traders Trust			Northrop Grumman Corp.		
Co.			2.550%, 10/15/22.....	3,000	3,048,541
2.500%, 05/18/22.....	2,300	2,328,647	NuStar Logistics L.P.		
Marathon Petroleum Corp.			6.750%, 02/01/21.....	1,083	1,122,183
3.400%, 12/15/20.....	2,100	2,129,469	NVIDIA Corp.		
Marriott International, Inc.			2.200%, 09/16/21.....	1,493	1,499,433
2.875%, 03/01/21.....	800	808,910	Occidental Petroleum Corp.		
Marsh & McLennan Cos., Inc.			3.125%, 02/15/22.....	206	209,436
2.750%, 01/30/22.....	2,260	2,295,835	Omnicom Group, Inc. /		
Mattel, Inc.			Omnicom Capital, Inc.		
# 2.350%, 08/15/21.....	1,900	1,862,000	3.625%, 05/01/22.....	2,675	2,773,557
McDonald's Corp.			ONEOK, Inc.		
1.000%, 11/15/23..... EUR	2,000	2,319,855	4.250%, 02/01/22.....	1,066	1,107,991
Medtronic Global Holdings			Oracle Corp.		
SCA			2.250%, 01/10/21..... EUR	600	689,097
0.000%, 03/07/21..... EUR	2,500	2,794,829	2.500%, 05/15/22.....	3,750	3,806,350
0.000%, 12/02/22..... EUR	3,258	3,639,882	# 2.500%, 10/15/22.....	1,451	1,477,648
Meritage Homes Corp.			Penske Truck Leasing Co.		
7.150%, 04/15/20.....	1,300	1,324,375	L.P. / PTL Finance Corp.		
MGM Resorts International			Ω 3.375%, 02/01/22.....	2,104	2,151,169
7.750%, 03/15/22.....	2,000	2,240,000	Ω 4.250%, 01/17/23.....	1,709	1,808,974
Molson Coors Brewing Co.			Perrigo Finance Un, Ltd. Co.		
2.100%, 07/15/21.....	2,000	2,001,508	3.500%, 03/15/21.....	1,180	1,186,178
Morgan Stanley			Philip Morris International, Inc.		
2.500%, 04/21/21.....	750	755,586	1.750%, 03/19/20..... EUR	500	561,573
5.500%, 07/28/21.....	200	211,676	2.500%, 08/22/22.....	1,095	1,107,926
3.125%, 08/05/21..... CAD	1,600	1,233,947	Plains All American Pipeline		
2.625%, 11/17/21.....	1,500	1,516,905	L.P. / PAA Finance Corp.		
1.875%, 03/30/23..... EUR	500	591,068	2.850%, 01/31/23.....	1,500	1,506,736
Mosaic Co. (The)			PNC Bank NA		
3.750%, 11/15/21.....	2,000	2,056,625	2.550%, 12/09/21.....	3,500	3,543,549
Murphy Oil Corp.			PolyOne Corp.		
4.000%, 06/01/22.....	1,021	1,028,658	5.250%, 03/15/23.....	1,400	1,510,250
Mylan NV			PPG Industries, Inc.		
3.750%, 12/15/20.....	885	896,891	0.875%, 03/13/22..... EUR	500	568,694
Mylan, Inc.			Progress Energy, Inc.		
Ω 3.125%, 01/15/23.....	1,000	1,012,686	4.400%, 01/15/21.....	1,100	1,124,917
National Oilwell Varco, Inc.			Regions Financial Corp.		
2.600%, 12/01/22.....	1,500	1,512,040	# 3.200%, 02/08/21.....	1,300	1,317,715
NetApp, Inc.			Republic Services, Inc.		
3.375%, 06/15/21.....	2,000	2,037,454	3.550%, 06/01/22.....	1,000	1,039,256
3.250%, 12/15/22.....	935	953,381	Rockies Express Pipeline LLC		
Newmont Goldcorp Corp			Ω 5.625%, 04/15/20.....	1,100	1,118,477
# 3.500%, 03/15/22.....	1,000	1,030,318	Rockwell Collins, Inc.		
Newmont Goldcorp Corp.			2.800%, 03/15/22.....	2,000	2,037,704
3.625%, 06/09/21.....	1,700	1,739,182	Roper Technologies, Inc.		
			3.000%, 12/15/20.....	1,200	1,212,618

**DFA TARGETED CREDIT 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)		
Ryder System, Inc.			United Parcel Service, Inc.		
3.450%, 11/15/21.....	900	\$ 923,535	0.375%, 11/15/23..... EUR	3,632	\$ 4,104,538
3.400%, 03/01/23.....	2,000	2,067,188	United Technologies Corp.		
SCANA Corp.			1.250%, 05/22/23..... EUR	607	703,308
6.250%, 04/01/20.....	242	245,180	UnitedHealth Group, Inc.		
# 4.750%, 05/15/21.....	440	451,382	# 2.875%, 12/15/21.....	500	510,419
Sealed Air Corp.			2.375%, 10/15/22.....	1,000	1,013,189
#Ω 6.500%, 12/01/20.....	1,449	1,496,092	Verizon Communications, Inc.		
Ω 4.875%, 12/01/22.....	800	847,000	3.450%, 03/15/21.....	215	219,802
Sempra Energy			2.375%, 02/17/22..... EUR	2,500	2,944,860
2.875%, 10/01/22.....	600	612,116	VF Corp.		
Sherwin-Williams Co. (The)			3.500%, 09/01/21.....	1,040	1,065,515
2.750%, 06/01/22.....	900	916,301	VMware, Inc.		
Southern Co. (The)			# 2.950%, 08/21/22.....	1,000	1,016,333
2.750%, 06/15/20.....	250	250,982	Walgreens Boots Alliance, Inc.		
Southern Power Co.			3.300%, 11/18/21.....	1,000	1,022,262
2.500%, 12/15/21.....	898	905,474	Waste Management, Inc.		
1.000%, 06/20/22..... EUR	1,950	2,227,278	4.600%, 03/01/21.....	1,288	1,326,396
Stryker Corp.			Wells Fargo & Co.		
2.625%, 03/15/21.....	2,086	2,105,725	2.500%, 03/04/21.....	2,000	2,013,692
1.125%, 11/30/23..... EUR	1,833	2,133,069	2.094%, 04/25/22..... CAD	3,000	2,267,003
Sunoco Logistics Partners			1.500%, 09/12/22..... EUR	750	872,277
Operations L.P.			Western Gas Partners L.P.		
3.450%, 01/15/23.....	500	510,827	5.375%, 06/01/21.....	175	180,662
SunTrust Bank			4.000%, 07/01/22.....	800	812,581
2.450%, 08/01/22.....	2,750	2,781,378	Western Union Co. (The)		
Symantec Corp.			5.253%, 04/01/20.....	1,000	1,010,487
4.200%, 09/15/20.....	1,000	1,012,782	Whirlpool Corp.		
# 3.950%, 06/15/22.....	1,200	1,233,395	4.850%, 06/15/21.....	436	454,949
Sysco Corp.			Williams Cos., Inc. (The)		
2.600%, 06/12/22.....	1,577	1,601,913	7.875%, 09/01/21.....	1,200	1,318,124
1.250%, 06/23/23..... EUR	375	433,820	4.000%, 11/15/21.....	1,848	1,904,308
Textron, Inc.			WR Berkley Corp.		
6.625%, 04/07/20..... GBP	540	713,381	4.625%, 03/15/22.....	975	1,032,925
Thermo Fisher Scientific, Inc.			WR Grace & Co-Conn		
2.150%, 07/21/22..... EUR	500	587,489	Ω 5.125%, 10/01/21.....	1,600	1,660,000
Time Warner Cable LLC			Wyndham Destinations, Inc.		
5.000%, 02/01/20.....	1,100	1,107,347	# 4.250%, 03/01/22.....	2,400	2,448,000
4.125%, 02/15/21.....	100	101,902	Xilinx, Inc.		
Toll Brothers Finance Corp.			3.000%, 03/15/21.....	989	1,001,355
5.875%, 02/15/22.....	1,100	1,170,125	Zimmer Biomet Holdings, Inc.		
Travelers Cos., Inc. (The)			3.150%, 04/01/22.....	1,345	1,372,962
3.900%, 11/01/20.....	250	255,111	Zoetis, Inc.		
TRI Pointe Group, Inc.			3.250%, 02/01/23.....	1,000	1,032,943
4.875%, 07/01/21.....	1,100	1,130,250	TOTAL UNITED STATES.....		<u>426,954,760</u>
Tupperware Brands Corp.			TOTAL BONDS.....		<u>741,231,441</u>
4.750%, 06/01/21.....	1,700	1,705,002	U.S. TREASURY OBLIGATIONS — (1.4%)		
Tyson Foods, Inc.			U.S. Treasury Notes		
4.500%, 06/15/22.....	1,000	1,058,997	(r) 1.776%, 04/30/21.....	2,500	2,496,789
United Continental Holdings, Inc.					
6.000%, 12/01/20.....	1,000	1,037,500			
# 4.250%, 10/01/22.....	1,000	1,032,720			

## DFA TARGETED CREDIT PORTFOLIO

### CONTINUED

	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>		Shares	Value <sup>†</sup>
(r) 1.857%, 07/31/21.....	8,147	\$ 8,145,858	SECURITIES LENDING COLLATERAL — (2.7%)		
			@§ The DFA Short Term		
			Investment Fund.....	1,807,600	\$ 20,915,743
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>10,642,647</u>	TOTAL INVESTMENTS — (100.0%)		
			(Cost \$776,233,835).....		<u>\$778,262,742</u>
TOTAL INVESTMENT SECURITIES (Cost \$749,846,211).....		<u>751,874,088</u>			
COMMERCIAL PAPER — (0.7%)					
Ω Campbell Soup Co. 2.191%, 01/22/20.....	3,000	2,984,845			
Ω Cigna Corp. 1.884%, 01/23/20.....	500	497,534			
Ω Oversea-Chinese Banking Corp., Ltd. 1.904%, 01/24/20.....	2,000	<u>1,990,532</u>			
TOTAL COMMERCIAL PAPER.....		<u>5,472,911</u>			

As of October 31, 2019, DFA Targeted Credit 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	66,426,985	USD	73,757,867	State Street Bank and Trust	11/01/19	\$ 328,128
USD	2,294,943	CAD	2,996,095	State Street Bank and Trust	01/06/20	19,256
USD	2,785,411	EUR	2,482,304	Citibank, N.A.	01/09/20	3,723
USD	84,597,293	EUR	75,422,218	State Street Bank and Trust	01/13/20	57,721
<b>Total Appreciation</b>						<b>\$ 408,828</b>
EUR	75,391,126	USD	84,141,020	State Street Bank and Trust	11/04/19	\$ (57,321)
USD	4,961,096	EUR	4,528,565	State Street Bank and Trust	11/01/19	(89,611)
USD	68,165,715	EUR	61,898,420	National Australia Bank Ltd.	11/01/19	(869,573)
USD	3,426,059	EUR	3,125,388	State Street Bank and Trust	11/04/19	(59,685)
USD	4,019,941	EUR	3,657,578	National Australia Bank Ltd.	11/04/19	(59,355)
USD	75,225,774	EUR	68,608,160	State Street Bank and Trust	11/04/19	(1,292,885)
USD	632,816	GBP	498,460	State Street Bank and Trust	11/06/19	(12,904)
USD	708,254	GBP	573,659	National Australia Bank Ltd.	11/06/19	(34,881)
USD	2,636,995	GBP	2,133,791	State Street Bank and Trust	11/06/19	(127,182)
USD	73,775,334	EUR	66,202,223	State Street Bank and Trust	12/27/19	(338,528)
USD	20,805,419	CAD	27,475,512	Citibank, N.A.	01/06/20	(63,630)
USD	1,138,315	EUR	1,025,739	State Street Bank and Trust	01/09/20	(11,135)
USD	2,080,436	EUR	1,868,227	Citibank, N.A.	01/09/20	(13,113)
USD	2,640,932	EUR	2,384,512	Citibank, N.A.	01/09/20	(31,169)
USD	2,782,562	EUR	2,486,342	Citibank, N.A.	01/09/20	(3,651)
USD	2,864,138	EUR	2,558,834	Citibank, N.A.	01/09/20	(3,310)
USD	4,063,342	EUR	3,678,001	Citibank, N.A.	01/09/20	(58,253)
USD	5,100,025	EUR	4,590,694	State Street Bank and Trust	01/09/20	(44,340)

**DFA TARGETED CREDIT PORTFOLIO**

CONTINUED

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 78,229,139	EUR 70,046,076	State Street Bank and Trust	01/24/20	\$ (337,791)
<b>Total (Depreciation)</b>				<b><u>\$(3,508,317)</u></b>
<b>Total Appreciation (Depreciation)</b>				<b><u>\$(3,099,489)</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):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Australia.....	—	\$ 20,710,687	—	\$ 20,710,687
Belgium.....	—	4,876,425	—	4,876,425
Canada.....	—	40,305,017	—	40,305,017
Denmark.....	—	5,861,192	—	5,861,192
Finland.....	—	6,622,314	—	6,622,314
France.....	—	21,704,201	—	21,704,201
Germany.....	—	47,938,476	—	47,938,476
Ireland.....	—	4,412,487	—	4,412,487
Italy.....	—	9,357,220	—	9,357,220
Japan.....	—	31,809,175	—	31,809,175
Luxembourg.....	—	2,244,866	—	2,244,866
Netherlands.....	—	12,954,235	—	12,954,235
Norway.....	—	2,221,836	—	2,221,836
Spain.....	—	16,575,980	—	16,575,980
Supranational Organization Obligations.....	—	1,999,480	—	1,999,480
Sweden.....	—	6,461,335	—	6,461,335
Switzerland.....	—	11,240,361	—	11,240,361
United Kingdom.....	—	66,981,394	—	66,981,394
United States.....	—	426,954,760	—	426,954,760
U.S. Treasury Obligations.....	—	10,642,647	—	10,642,647
Commercial Paper.....	—	5,472,911	—	5,472,911
Securities Lending Collateral.....	—	20,915,743	—	20,915,743
Forward Currency Contracts**.....	—	<u>(3,099,489)</u>	—	<u>(3,099,489)</u>
TOTAL.....	—	<u>\$775,163,253</u>	—	<u>\$775,163,253</u>

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

See accompanying Notes to Financial Statements.

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>
BONDS — (94.7%)			CANADA — (5.0%)		
AUSTRALIA — (2.6%)			Alimentation Couche-Tard, Inc.		
Australia & New Zealand			1.875%, 05/06/26. .... EUR	700	\$ 845,778
Banking Group, Ltd.			Ω 3.550%, 07/26/27. ....	1,620	1,679,240
0.750%, 09/29/26. .... EUR	3,000	\$ 3,479,681	Bank of Montreal		
BHP Billiton Finance USA, Ltd.			2.700%, 12/09/26. .... CAD	5,000	3,906,233
2.875%, 02/24/22. ....	13	13,296	Bank of Nova Scotia (The)		
BHP Billiton Finance, Ltd.			2.620%, 12/02/26. .... CAD	6,000	4,663,427
3.250%, 09/24/27. .... EUR	1,800	2,452,992	Canadian Imperial Bank of Commerce		
Commonwealth Bank of Australia			3.300%, 05/26/25. .... CAD	5,300	4,252,112
# 5.000%, 03/19/20. ....	9	9,103	Canadian Natural Resources, Ltd.		
Ω 2.850%, 05/18/26. ....	266	272,470	3.420%, 12/01/26. .... CAD	1,000	779,478
Ω 3.150%, 09/19/27. ....	10	10,662	3.850%, 06/01/27. ....	3,000	3,174,537
FMG Resources August 2006 Pty, Ltd.			Canadian Pacific Railway Co.		
#Ω 5.125%, 05/15/24. ....	2,690	2,824,500	2.900%, 02/01/25. ....	535	551,875
Macquarie Bank, Ltd.			3.700%, 02/01/26. ....	45	48,314
Ω 3.900%, 01/15/26. ....	289	309,220	Cenovus Energy, Inc.		
National Australia Bank, Ltd.			3.000%, 08/15/22. ....	719	725,740
0.625%, 09/18/24. .... EUR	4,000	4,580,268	CPPIB Capital, Inc.		
Ω 3.500%, 01/10/27. ....	351	377,368	0.875%, 02/06/29. .... EUR	14,250	17,074,825
Queensland Treasury Corp.			Enbridge, Inc.		
2.500%, 03/06/29. .... AUD	7,000	5,199,167	# 4.000%, 10/01/23. ....	34	36,078
Rio Tinto Finance P.L.C.			3.500%, 06/10/24. ....	15	15,672
4.000%, 12/11/29. .... GBP	3,500	5,576,256	Husky Energy, Inc.		
Telstra Corp., Ltd.			3.600%, 03/10/27. .... CAD	4,000	3,131,972
1.375%, 03/26/29. .... EUR	3,000	3,610,801	4.400%, 04/15/29. ....	600	635,668
Western Australian Treasury Corp.			ITC Holdings Corp.		
2.750%, 07/24/29. .... AUD	9,000	6,822,927	3.650%, 06/15/24. ....	113	119,121
Westpac Banking Corp.			Newfield Exploration Co.		
2.850%, 05/13/26. ....	104	107,670	# 5.625%, 07/01/24. ....	500	547,785
2.700%, 08/19/26. ....	23	23,679	5.375%, 01/01/26. ....	2,800	3,028,811
3.350%, 03/08/27. ....	2,319	2,480,251	Nutrien, Ltd.		
1.125%, 09/05/27. .... EUR	2,000	<u>2,390,252</u>	# 3.625%, 03/15/24. ....	540	568,967
TOTAL AUSTRALIA. ....		<u>40,540,563</u>	# 3.000%, 04/01/25. ....	40	40,979
BELGIUM — (1.4%)			Province of British Columbia Canada		
Anheuser-Busch InBev SA			6.500%, 01/15/26. ....	93	116,661
2.700%, 03/31/26. .... EUR	1,000	1,293,705	Province of Ontario Canada		
2.000%, 03/17/28. .... EUR	1,000	1,260,289	5.850%, 03/08/33. .... CAD	5,000	5,339,572
2.250%, 05/24/29. .... GBP	600	805,345	Province of Quebec		
1.650%, 03/28/31. .... EUR	1,500	1,844,721	3.700%, 05/20/26. .... AUD	3,500	2,708,146
Anheuser-Busch InBev Worldwide, Inc.			Province of Quebec Canada		
# 4.000%, 04/13/28. ....	2,500	2,759,659	2.750%, 04/12/27. ....	3,000	3,175,767
Dexia Credit Local SA			0.875%, 07/05/28. .... EUR	6,800	8,126,661
1.000%, 10/18/27. .... EUR	11,400	<u>13,724,195</u>	Rogers Communications, Inc.		
TOTAL BELGIUM. ....		<u>21,687,914</u>	3.000%, 03/15/23. ....	21	21,501
			4.000%, 03/13/24. .... CAD	2,000	1,611,039
			Royal Bank of Canada		
			4.930%, 07/16/25. .... CAD	4,000	3,482,044



**DFA GLOBAL CORE PLUS FIXED INCOME 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>
CANADA — (Continued)			FRANCE — (Continued)		
Spectra Energy Partners L.P.			2.000%, 01/15/29. .... EUR	1,200	\$ 1,526,402
4.750%, 03/15/24. ....	22	\$ 24,015	Pernod Ricard SA		
Suncor Energy, Inc.			1.500%, 05/18/26. .... EUR	800	960,951
3.600%, 12/01/24. ....	87	91,939	#Ω 3.250%, 06/08/26. ....	173	182,389
Thomson Reuters Corp.			Sanofi		
4.300%, 11/23/23. ....	60	64,557	0.500%, 01/13/27. .... EUR	2,300	2,651,903
3.850%, 09/29/24. ....	79	83,781	1.125%, 04/05/28. .... EUR	1,700	2,051,334
3.350%, 05/15/26. ....	2,000	2,072,351	0.875%, 03/21/29. .... EUR	1,500	1,779,818
Toronto-Dominion Bank (The)			1.375%, 03/21/30. .... EUR	9,200	11,422,775
1.994%, 03/23/22. .... CAD	58	43,947	SNCF Mobilites		
TransAlta Corp.			5.375%, 03/18/27. .... GBP	500	837,782
4.500%, 11/15/22. ....	1,000	1,035,771	1.500%, 02/02/29. .... EUR	3,600	4,524,432
TransCanada PipeLines, Ltd.			SNCF Reseau		
3.800%, 10/01/20. ....	15	15,244	0.875%, 01/22/29. .... EUR	2,000	2,377,043
4.875%, 01/15/26. ....	3,000	3,357,586	SNCF Reseau EPIC		
Videotron, Ltd.			5.250%, 12/07/28. .... GBP	10,498	18,314,032
5.000%, 07/15/22. ....	921	<u>969,353</u>	1.125%, 05/25/30. .... EUR	1,100	1,346,536
TOTAL CANADA. ....		<u>78,166,547</u>	Societe Generale SA		
DENMARK — (1.8%)			1.125%, 01/23/25. .... EUR	1,200	1,381,562
AP Moller - Maersk A.S.			2.125%, 09/27/28. .... EUR	2,000	2,493,489
1.750%, 03/16/26. .... EUR	4,500	5,193,805	Total Capital International SA		
Denmark Government Bond			1.491%, 09/04/30. .... EUR	800	995,152
Ω 0.500%, 11/15/29. .... DKK	78,600	12,776,783	Total Capital International SA		
Kommunekredit			3.750%, 04/10/24. ....	112	120,423
2.900%, 11/27/26. .... AUD	7,300	5,412,928	0.696%, 05/31/28. .... EUR	7,300	8,499,108
KOMMUNEKREDIT SR			1.375%, 10/04/29. .... EUR	1,200	1,478,901
0.750%, 07/05/28. .... EUR	4,200	<u>5,010,817</u>	TOTAL CAPITAL INTL SA		
TOTAL DENMARK. ....		<u>28,394,333</u>	0.750%, 07/12/28. .... EUR	3,800	4,436,323
FINLAND — (0.2%)			Total Capital S.A.		
Nokia Oyj			# 3.883%, 10/11/28. ....	6,000	<u>6,721,112</u>
# 4.375%, 06/12/27. ....	3,750	<u>3,819,375</u>	TOTAL FRANCE. ....		<u>97,037,848</u>
FRANCE — (6.2%)			GERMANY — (4.9%)		
Air Liquide Finance SA			Bayer Capital Corp BV		
1.000%, 03/08/27. .... EUR	1,100	1,309,187	1.500%, 06/26/26. .... EUR	5,700	6,717,128
BNP Paribas SA			Bayer Capital Corp. B.V. Co.		
# 3.250%, 03/03/23. ....	22	23,002	2.125%, 12/15/29. .... EUR	900	1,101,186
1.500%, 11/17/25. .... EUR	1,200	1,424,925	Bayer U.S. Finance II LLC		
BPCE S.A.			Ω 5.500%, 08/15/25. ....	26	29,049
Ω 3.500%, 10/23/27. ....	5,000	5,199,883	BMW Finance NV		
BPCE SA			1.125%, 01/10/28. .... EUR	750	885,850
4.000%, 04/15/24. ....	500	537,397	1.500%, 02/06/29. .... EUR	2,600	3,137,573
Credit Agricole SA			BMW US Capital LLC		
1.375%, 05/03/27. .... EUR	2,000	2,413,758	Ω 2.800%, 04/11/26. ....	194	196,557
Electricite de France SA			Ω 3.300%, 04/06/27. ....	58	60,563
Ω 3.625%, 10/13/25. ....	40	42,753	1.000%, 04/20/27. .... EUR	1,800	2,106,752
6.250%, 05/30/28. .... GBP	1,000	1,751,951	Daimler AG		
5.875%, 07/18/31. .... GBP	3,200	5,770,713	1.000%, 11/15/27. .... EUR	4,300	4,974,326
Orange SA			1.125%, 08/08/34. .... EUR	1,900	2,078,994
0.875%, 02/03/27. .... EUR	500	582,854	Daimler Finance North		
8.125%, 11/20/28. .... GBP	1,964	3,879,958	America LLC		
			8.500%, 01/18/31. ....	604	911,619

**DFA GLOBAL CORE PLUS FIXED INCOME 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)			JAPAN — (Continued)		
Deutsche Bahn Finance			Beam Suntory, Inc.		
GMBH			3.250%, 06/15/23. ....	21	\$ 21,553
1.125%, 12/18/28. ....	EUR 6,000	\$ 7,290,848	Honda Canada Finance, Inc.		
Deutsche Bank AG			3.444%, 05/23/25. ....	CAD 5,000	3,983,031
2.950%, 08/20/20. ....	2	2,004	Japan Government Twenty		
3.125%, 01/13/21. ....	23	23,110	Year Bond		
# 3.700%, 05/30/24. ....	113	114,313	1.800%, 09/20/31. ....	JPY 880,000	9,939,379
Deutsche Telekom AG			Mitsubishi UFJ Financial		
1.375%, 07/05/34. ....	EUR 3,000	3,462,970	Group, Inc.		
Deutsche Telekom			3.677%, 02/22/27. ....	35	37,465
International Finance BV			MUFG Americas Holdings		
1.125%, 05/22/26. ....	EUR 1,000	1,182,042	Corp.		
1.375%, 01/30/27. ....	EUR 500	600,783	3.500%, 06/18/22. ....	64	66,083
2.250%, 04/13/29. ....	GBP 1,600	2,131,451	Nissan Motor Acceptance		
E.ON International Finance			Corp.		
BV			Ω 2.125%, 03/03/20. ....	20	20,000
6.375%, 06/07/32. ....	GBP 1,150	2,155,974	Nomura Holdings, Inc.		
E.ON SE			6.700%, 03/04/20. ....	16	16,246
1.625%, 05/22/29. ....	EUR 1,200	1,477,121	Shire Acquisitions Investments		
EMD Finance LLC			Ireland DAC		
Ω 2.950%, 03/19/22. ....	60	60,940	3.200%, 09/23/26. ....	800	827,162
Kreditanstalt fuer			StanCorp Financial Group,		
Wiederaufbau			Inc.		
2.050%, 02/16/26. ....	JPY 1,653,000	17,738,466	5.000%, 08/15/22. ....	37	39,351
3.200%, 03/15/28. ....	AUD 15,000	11,633,817	Sumitomo Mitsui Financial		
T-Mobile USA, Inc.			Group, Inc.		
# 4.000%, 04/15/22. ....	800	825,768	3.784%, 03/09/26. ....	58	62,229
Volkswagen International			3.040%, 07/16/29. ....	4,250	4,355,498
Finance NV			Toyota Credit Canada, Inc.		
1.875%, 03/30/27. ....	EUR 5,400	<u>6,432,902</u>	2.020%, 02/28/22. ....	CAD 58	43,877
TOTAL GERMANY. ....		<u>77,332,106</u>	Toyota Motor Credit Corp.		
			2.625%, 01/10/23. ....	75	76,697
			# 3.650%, 01/08/29. ....	2,000	<u>2,220,329</u>
			TOTAL JAPAN. ....		<u>21,839,361</u>
ITALY — (1.0%)			NETHERLANDS — (3.2%)		
Enel Finance International NV			Ahold Finance USA LLC		
1.375%, 06/01/26. ....	EUR 1,500	1,792,760	6.875%, 05/01/29. ....	8	10,435
1.125%, 09/16/26. ....	EUR 2,000	2,352,060	BNG Bank NV		
Ω 4.875%, 06/14/29. ....	2,000	2,289,068	0.625%, 06/19/27. ....	EUR 500	590,946
Eni SpA			3.500%, 07/19/27. ....	AUD 5,000	3,904,359
1.500%, 01/17/27. ....	EUR 1,000	1,207,651	3.300%, 04/26/29. ....	AUD 4,000	3,115,685
1.125%, 09/19/28. ....	EUR 1,700	1,999,873	Cooperatieve Rabobank UA		
Intesa Sanpaolo SpA			3.875%, 02/08/22. ....	83	86,397
1.750%, 07/04/29. ....	EUR 3,800	4,437,001	1.250%, 03/23/26. ....	EUR 2,500	2,996,939
Italy Buoni Poliennali Del			Heineken NV		
Tesoro			#Ω 2.750%, 04/01/23. ....	26	26,459
1.250%, 12/01/26. ....	EUR 2,100	<u>2,444,874</u>	1.375%, 01/29/27. ....	EUR 1,200	1,444,216
TOTAL ITALY. ....		<u>16,523,287</u>	ING Groep NV		
			1.375%, 01/11/28. ....	EUR 3,100	3,720,526
JAPAN — (1.4%)			Koninklijke Ahold Delhaize NV		
American Honda Finance			1.125%, 03/19/26. ....	EUR 520	610,978
Corp.					
2.300%, 09/09/26. ....	130	130,461			

**DFA GLOBAL CORE PLUS FIXED INCOME 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>
NETHERLANDS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Koninklijke KPN NV			(Continued)		
5.750%, 09/17/29..... GBP	1,500	\$ 2,350,046	Council Of Europe		
Koninklijke Philips NV			Development Bank		
1.375%, 05/02/28..... EUR	2,000	2,418,005	0.625%, 01/30/29..... EUR	2,000	\$ 2,382,383
Nederlandse			EUROFIMA		
Waterschapsbank NV			3.350%, 05/21/29..... AUD		
3.150%, 09/02/26..... AUD	1,300	982,449	European Financial Stability		
1.000%, 03/01/28..... EUR	7,500	9,147,303	Facility		
SHELL INTERNATIONAL FIN			0.950%, 02/14/28..... EUR		
1.250%, 05/12/28..... EUR	5,600	6,792,238	European Investment Bank		
Shell International Finance			1.900%, 01/26/26..... JPY		
B.V.			2.150%, 01/18/27..... JPY		
3.875%, 11/13/28.....	1,200	1,350,648	1.375%, 05/12/28..... SEK		
Shell International Finance BV			4.500%, 06/07/29..... GBP		
2.250%, 11/10/20.....	54	54,189	1.250%, 11/12/29..... SEK		
1.625%, 01/20/27..... EUR	6,208	7,689,468	5.625%, 06/07/32..... GBP		
0.750%, 08/15/28..... EUR	2,000	2,329,567	Inter-American Development		
TOTAL NETHERLANDS.....			Bank		
		<u>49,620,853</u>	2.500%, 04/14/27..... AUD		
			5,000		
			<u>3,668,691</u>		
NORWAY — (3.5%)			TOTAL SUPRANATIONAL		
Equinor ASA			ORGANIZATION		
2.650%, 01/15/24.....	81	83,363	OBLIGATIONS.....		
6.125%, 11/27/28..... GBP	1,250	2,266,060	<u>80,974,662</u>		
6.875%, 03/11/31..... GBP	18,350	36,950,627	SWEDEN — (1.3%)		
Kommunalbanken A.S.			Svenska Handelsbanken AB		
3.000%, 12/09/26..... AUD	12,500	9,473,549	0.250%, 02/28/22..... EUR		
3.400%, 07/24/28..... AUD	8,500	6,652,931	Sweden Government Bond		
TOTAL NORWAY.....			2.250%, 06/01/32..... SEK		
		<u>55,426,530</u>	Telefonaktiebolaget LM		
			Ericsson		
			# 4.125%, 05/15/22.....		
			1,323		
			<u>1,371,091</u>		
SPAIN — (0.6%)			TOTAL SWEDEN.....		
Iberdrola International BV			<u>21,011,608</u>		
0.375%, 09/15/25..... EUR	1,400	1,582,842	SWITZERLAND — (1.3%)		
Santander Holdings USA, Inc.			ABB Finance USA, Inc.		
4.500%, 07/17/25.....	206	221,956	2.875%, 05/08/22.....		
Santander UK P.L.C.			45		
4.000%, 03/13/24.....	103	110,272	Credit Suisse AG		
3.875%, 10/15/29..... GBP	1,478	2,284,039	1.500%, 04/10/26..... EUR		
Telefonica Emisiones SA			700		
5.462%, 02/16/21.....	10	10,433	Nestle Finance International,		
Telefonica Emisiones SAU			Ltd.		
1.715%, 01/12/28..... EUR	4,300	5,240,944	1.250%, 11/02/29..... EUR		
Telefonica Europe BV			1,380		
8.250%, 09/15/30.....	500	721,337	Novartis Finance SA		
TOTAL SPAIN.....			1.625%, 11/09/26..... EUR		
		<u>10,171,823</u>	3,300		
			7,000		
			2,300		
			<u>2,654,488</u>		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (5.1%)			UBS Group Funding		
African Development Bank			Switzerland AG		
3.300%, 07/27/27..... AUD	3,000	2,291,517	1.250%, 09/01/26..... EUR		
Asian Development Bank			1,800		
2.350%, 06/21/27..... JPY	2,720,000	30,441,496	<u>2,128,895</u>		
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....			<u>19,874,810</u>		

**DFA GLOBAL CORE PLUS FIXED INCOME 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 KINGDOM — (5.6%)			UNITED KINGDOM — (Continued)		
AstraZeneca P.L.C.			2.625%, 08/16/28. .... GBP	5,164	\$ 7,125,832
2.375%, 11/16/20. ....	34	\$ 34,154	HSBC USA, Inc.		
3.375%, 11/16/25. ....	802	848,304	3.500%, 06/23/24. ....	147	155,602
1.250%, 05/12/28. .... EUR	1,200	1,427,615	Janus Capital Group, Inc.		
4.000%, 01/17/29. ....	1,000	1,120,541	4.875%, 08/01/25. ....	106	115,608
5.750%, 11/13/31. .... GBP	450	839,782	Lloyds Banking Group P.L.C.		
BAE Systems Holdings, Inc.			# 3.750%, 01/11/27. ....	3,500	3,701,997
#Ω 2.850%, 12/15/20. ....	14	14,106	1.500%, 09/12/27. .... EUR	2,100	2,497,605
Barclays P.L.C.			Mead Johnson Nutrition Co.		
4.375%, 01/12/26. ....	2,000	2,149,138	4.125%, 11/15/25. ....	69	75,773
3.250%, 02/12/27. .... GBP	1,657	2,284,559	Nationwide Building Society		
3.250%, 01/17/33. .... GBP	2,500	3,423,202	3.250%, 01/20/28. .... GBP	1,500	2,183,972
BAT International Finance			Network Rail Infrastructure		
P.L.C.			Finance P.L.C.		
4.000%, 09/04/26. .... GBP	1,220	1,748,439	4.375%, 12/09/30. .... GBP	2,450	4,312,026
1.250%, 03/13/27. .... EUR	1,000	1,115,855	Praxair, Inc.		
3.125%, 03/06/29. .... EUR	3,200	4,005,264	2.200%, 08/15/22. ....	9	9,064
BP Capital Markets America,			Reynolds American, Inc.		
Inc.			6.875%, 05/01/20. ....	47	48,063
3.245%, 05/06/22. ....	33	34,083	Rolls-Royce P.L.C.		
3.119%, 05/04/26. ....	35	36,685	Ω 3.625%, 10/14/25. ....	520	542,689
3.017%, 01/16/27. ....	127	132,155	3.375%, 06/18/26. .... GBP	800	1,138,142
BP Capital Markets P.L.C.			Royal Bank of Scotland Group		
3.535%, 11/04/24. ....	26	27,714	P.L.C.		
1.077%, 06/26/25. .... EUR	1,200	1,400,127	# 4.800%, 04/05/26. ....	3,000	3,328,077
1.594%, 07/03/28. .... EUR	1,233	1,506,773	TechnipFMC P.L.C.		
1.231%, 05/08/31. .... EUR	2,500	2,951,356	3.450%, 10/01/22. ....	49	49,920
British Telecommunications			Transport for London		
P.L.C.			4.000%, 09/12/33. .... GBP	6,900	11,532,218
1.000%, 11/21/24. .... EUR	1,200	1,374,048	Unilever NV		
1.500%, 06/23/27. .... EUR	2,500	2,924,874	1.000%, 02/14/27. .... EUR	1,500	1,789,932
# 5.125%, 12/04/28. ....	1,000	1,162,861	1.375%, 07/31/29. .... EUR	700	866,672
3.125%, 11/21/31. .... GBP	700	980,819	Vodafone Group P.L.C.		
Centrica P.L.C.			1.125%, 11/20/25. .... EUR	500	584,881
4.375%, 03/13/29. .... GBP	1,000	1,531,804	1.500%, 07/24/27. .... EUR	1,750	2,098,454
CNH Industrial Capital LLC			4.200%, 12/13/27. .... AUD	1,800	1,367,482
4.375%, 04/05/22. ....	406	424,493	7.875%, 02/15/30. ....	77	107,133
Coca-Cola European Partners			1.625%, 11/24/30. .... EUR	2,500	2,969,569
P.L.C.			TOTAL UNITED KINGDOM. ....		<u>87,991,888</u>
1.750%, 05/26/28. .... EUR	1,400	1,727,420	UNITED STATES — (49.6%)		
Diageo Finance P.L.C.			3M Co.		
1.500%, 10/22/27. .... EUR	1,000	1,221,856	1.500%, 11/09/26. .... EUR	1,100	1,340,041
Diageo Investment Corp.			2.875%, 10/15/27. ....	168	176,070
2.875%, 05/11/22. ....	2	2,047	Abbott Ireland Financing DAC		
Fiat Chrysler Automobiles NV			1.500%, 09/27/26. .... EUR	5,000	5,994,836
# 5.250%, 04/15/23. ....	500	534,375	Abbott Laboratories		
GLAXOSMITHKLINE			2.950%, 03/15/25. ....	146	152,304
CAPITAL			AbbVie, Inc.		
5.250%, 12/19/33. .... GBP	1,388	2,579,006	2.900%, 11/06/22. ....	33	33,641
GlaxoSmithKline Capital			3.600%, 05/14/25. ....	1,000	1,047,403
P.L.C.			4.250%, 11/14/28. ....	2,400	2,608,394
1.000%, 09/12/26. .... EUR	1,500	1,765,952			
HSBC Holdings P.L.C.					
4.000%, 03/30/22. ....	59	61,770			

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)		
Activision Blizzard, Inc. 3.400%, 06/15/27.....	1,052	\$1,101,517
Adobe, Inc. 3.250%, 02/01/25.....	22	23,285
Advance Auto Parts, Inc. 4.500%, 12/01/23.....	14	15,099
AECOM # 5.875%, 10/15/24.....	500	539,375
5.125%, 03/15/27.....	2,660	2,805,502
Aetna, Inc. 2.750%, 11/15/22.....	97	98,397
3.500%, 11/15/24.....	63	66,058
Affiliated Managers Group, Inc. 3.500%, 08/01/25.....	1,730	1,811,978
Aflac, Inc. 3.250%, 03/17/25.....	129	135,749
Alabama Power Co. 2.800%, 04/01/25.....	30	30,803
Albemarle Corp. 4.150%, 12/01/24.....	86	92,773
Allergan Finance LLC 3.250%, 10/01/22.....	88	90,041
Allergan Funding SCS 3.450%, 03/15/22.....	150	153,746
3.800%, 03/15/25.....	529	556,553
2.625%, 11/15/28..... EUR	3,200	4,100,998
2.625%, 11/15/28..... EUR	216	276,817
2.125%, 06/01/29..... EUR	1,500	1,845,655
Ally Financial, Inc. 4.125%, 02/13/22.....	1,250	1,292,187
5.125%, 09/30/24.....	2,000	2,197,420
Alphabet, Inc. 1.998%, 08/15/26.....	86	86,108
Altria Group, Inc. 4.750%, 05/05/21.....	2	2,078
2.200%, 06/15/27..... EUR	3,000	3,519,255
4.800%, 02/14/29.....	2,500	2,747,460
Amazon.com, Inc. 3.150%, 08/22/27.....	2,000	2,133,839
Ameren Corp. 2.700%, 11/15/20.....	12	12,080
American Express Credit Corp. # 2.250%, 05/05/21.....	2	2,011
3.300%, 05/03/27.....	131	140,836
American International Group, Inc. 3.300%, 03/01/21.....	17	17,277
4.875%, 06/01/22.....	17	18,229
4.125%, 02/15/24.....	118	126,769
3.750%, 07/10/25.....	95	101,635
3.900%, 04/01/26.....	46	49,485
1.875%, 06/21/27..... EUR	4,075	4,912,433

	<u>Face Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)		
American Water Capital Corp. 3.850%, 03/01/24.....	25	\$ 26,667
Ameriprise Financial, Inc. 4.000%, 10/15/23.....	43	45,939
2.875%, 09/15/26.....	65	67,083
AmerisourceBergen Corp. 3.400%, 05/15/24.....	433	450,713
Amgen, Inc. 4.100%, 06/15/21.....	82	84,644
3.625%, 05/22/24.....	75	79,700
3.125%, 05/01/25.....	37	38,593
2.600%, 08/19/26.....	28	28,293
4.000%, 09/13/29..... GBP	1,836	2,795,515
Amphenol Technologies Holding GmbH 2.000%, 10/08/28..... EUR	4,000	4,952,644
Analog Devices, Inc. 3.900%, 12/15/25.....	35	37,771
3.500%, 12/05/26.....	23	24,154
Anixter, Inc. # 5.500%, 03/01/23.....	1,090	1,117,904
Anthem, Inc. 4.350%, 08/15/20.....	13	13,237
3.125%, 05/15/22.....	25	25,665
# 3.500%, 08/15/24.....	58	61,015
3.650%, 12/01/27.....	4,424	4,679,758
Aon Corp. 5.000%, 09/30/20.....	9	9,243
4.500%, 12/15/28.....	960	1,087,210
Aon P.L.C. 4.000%, 11/27/23.....	47	50,166
3.500%, 06/14/24.....	107	112,526
2.875%, 05/14/26..... EUR	1,400	1,773,550
Apache Corp. 3.250%, 04/15/22.....	39	39,694
# 4.375%, 10/15/28.....	3,000	2,977,616
Apple, Inc. 2.500%, 02/09/25.....	53	54,435
3.250%, 02/23/26.....	1,000	1,065,109
2.450%, 08/04/26.....	200	204,142
3.350%, 02/09/27.....	2,393	2,567,982
3.000%, 06/20/27.....	64	67,528
3.000%, 11/13/27.....	81	85,597
1.375%, 05/24/29..... EUR	8,800	10,915,702
3.050%, 07/31/29..... GBP	16,156	24,178,783
Applied Materials, Inc. 3.300%, 04/01/27.....	59	63,076
Archer-Daniels-Midland Co. 2.500%, 08/11/26.....	58	58,838
Arconic, Inc. 5.900%, 02/01/27.....	2,700	3,002,153
Arizona Public Service Co. 3.150%, 05/15/25.....	71	73,964

**DFA GLOBAL CORE PLUS FIXED INCOME 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)		
Arrow Electronics, Inc.			1.300%, 05/15/29. .... EUR	1,300	\$ 1,501,430
3.875%, 01/12/28. ....	1,903	\$1,967,488	Bed Bath & Beyond, Inc.		
Ashland LLC			3.749%, 08/01/24. ....	1,907	1,892,697
4.750%, 08/15/22. ....	900	942,750	Bemis Co., Inc.		
Assurant, Inc.			Ω 4.500%, 10/15/21. ....	7	7,248
4.000%, 03/15/23. ....	75	78,087	Berkshire Hathaway, Inc.		
AT&T, Inc.			3.400%, 01/31/22. ....	37	38,370
3.000%, 02/15/22. ....	74	75,690	3.125%, 03/15/26. ....	13,387	14,236,479
3.550%, 06/01/24. ....	52	54,558	1.125%, 03/16/27. .... EUR	3,748	4,434,383
3.950%, 01/15/25. ....	115	123,098	2.150%, 03/15/28. .... EUR	700	894,593
3.400%, 05/15/25. ....	253	265,161	0.440%, 09/13/29. .... JPY	1,230,000	11,355,176
3.600%, 07/15/25. ....	998	1,053,114	Best Buy Co., Inc.		
1.800%, 09/05/26. .... EUR	800	968,758	4.450%, 10/01/28. ....	5,000	5,462,187
3.800%, 02/15/27. ....	653	698,745	Biogen, Inc.		
4.375%, 09/14/29. .... GBP	500	762,101	2.900%, 09/15/20. ....	172	173,361
2.600%, 12/17/29. .... EUR	1,463	1,904,423	4.050%, 09/15/25. ....	1,000	1,095,919
Autodesk, Inc.			BlackRock, Inc.		
3.125%, 06/15/20. ....	31	31,163	# 3.200%, 03/15/27. ....	6,306	6,705,306
4.375%, 06/15/25. ....	35	38,363	3.250%, 04/30/29. ....	4,000	4,295,991
# 3.500%, 06/15/27. ....	3,036	3,152,651	Boeing Co. (The)		
Automatic Data Processing, Inc.			8.750%, 08/15/21. ....	11	12,243
3.375%, 09/15/25. ....	144	154,816	2.500%, 03/01/25. ....	75	75,748
AutoZone, Inc.			2.600%, 10/30/25. ....	42	42,572
2.875%, 01/15/23. ....	140	142,582	Booking Holdings, Inc.		
# 3.125%, 07/15/23. ....	15	15,472	2.375%, 09/23/24. .... EUR	1,000	1,235,915
3.250%, 04/15/25. ....	72	75,031	3.600%, 06/01/26. ....	108	116,558
# 3.125%, 04/21/26. ....	1,187	1,231,353	1.800%, 03/03/27. .... EUR	800	988,780
Avnet, Inc.			3.550%, 03/15/28. ....	2,300	2,477,669
4.625%, 04/15/26. ....	65	69,375	Boston Scientific Corp.		
Baker Hughes a GE Co. LLC			4.125%, 10/01/23. ....	17	18,164
3.200%, 08/15/21. ....	2	2,046	Brinker International, Inc.		
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor, Inc.			3.875%, 05/15/23. ....	1,500	1,500,000
3.337%, 12/15/27. ....	2,000	2,060,600	Bristol-Myers Squibb Co.		
Ball Corp.			2.000%, 08/01/22. ....	79	79,464
5.000%, 03/15/22. ....	1,035	1,094,512	Brown & Brown, Inc.		
# 5.250%, 07/01/25. ....	500	556,250	4.200%, 09/15/24. ....	54	57,622
4.875%, 03/15/26. ....	1,500	1,627,500	# 4.500%, 03/15/29. ....	1,500	1,638,877
Baltimore Gas & Electric Co.			Brown-Forman Corp.		
# 2.400%, 08/15/26. ....	8	8,010	1.200%, 07/07/26. .... EUR	3,000	3,519,417
Bank of America Corp.			2.600%, 07/07/28. .... GBP	1,100	1,550,052
3.300%, 01/11/23. ....	52	53,898	Buckeye Partners L.P.		
4.000%, 04/01/24. ....	72	77,392	4.150%, 07/01/23. ....	22	22,137
7.000%, 07/31/28. .... GBP	1,500	2,755,354	3.950%, 12/01/26. ....	87	80,363
(r) 3.419%, 12/20/28. ....	184	192,779	Bunge, Ltd. Finance Corp.		
Bank of New York Mellon Corp. (The)			3.750%, 09/25/27. ....	2,900	2,997,117
3.650%, 02/04/24. ....	123	131,081	Burlington Northern Santa Fe LLC		
3.000%, 02/24/25. ....	330	345,832	3.000%, 04/01/25. ....	50	52,389
2.800%, 05/04/26. ....	64	66,033	7.000%, 12/15/25. ....	10	12,686
Baxter International, Inc.			CA, Inc.		
2.600%, 08/15/26. ....	49	49,583	4.700%, 03/15/27. ....	205	217,440
			Campbell Soup Co.		
			4.250%, 04/15/21. ....	12	12,352
			2.500%, 08/02/22. ....	23	23,168

**DFA GLOBAL CORE PLUS FIXED INCOME 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)		
3.300%, 03/19/25.....	47	\$ 48,199	5.250%, 03/07/25.....	2,140	\$2,356,675
4.150%, 03/15/28.....	3,050	3,289,647	Citigroup Inc		
Capital One Financial Corp.			1.500%, 10/26/28.....	EUR 1,900	2,288,680
4.750%, 07/15/21.....	23	24,026	Citigroup, Inc.		
3.750%, 04/24/24.....	54	57,065	4.500%, 01/14/22.....	17	17,876
3.750%, 03/09/27.....	1,800	1,911,919	3.875%, 10/25/23.....	33	35,030
# 3.800%, 01/31/28.....	3,000	3,190,344	3.750%, 06/16/24.....	30	31,870
1.650%, 06/12/29.....	EUR 2,800	3,244,155	3.300%, 04/27/25.....	90	94,307
Cardinal Health, Inc.			5.150%, 05/21/26.....	GBP 1,323	2,083,284
4.625%, 12/15/20.....	7	7,191	CME Group, Inc.		
3.200%, 06/15/22.....	45	46,047	3.000%, 03/15/25.....	33	34,700
# 3.410%, 06/15/27.....	4,067	4,136,551	CMS Energy Corp.		
Caterpillar, Inc.			3.875%, 03/01/24.....	20	21,092
2.600%, 06/26/22.....	30	30,489	3.600%, 11/15/25.....	37	38,894
3.400%, 05/15/24.....	21	22,172	3.000%, 05/15/26.....	58	59,678
CBS Corp.			CNA Financial Corp.		
3.375%, 03/01/22.....	27	27,669	5.750%, 08/15/21.....	49	52,115
3.500%, 01/15/25.....	28	29,222	4.500%, 03/01/26.....	75	83,057
# 4.000%, 01/15/26.....	775	830,736	CNO Financial Group, Inc.		
2.900%, 01/15/27.....	3,269	3,264,560	# 5.250%, 05/30/25.....	2,220	2,430,900
7.875%, 07/30/30.....	13	18,331	# 5.250%, 05/30/29.....	2,000	2,205,740
5.500%, 05/15/33.....	400	486,591	Coca Cola Co.		
Celgene Corp.			1.875%, 09/22/26.....	EUR 1,400	1,754,205
4.000%, 08/15/23.....	96	102,164	Coca-Cola Co. (The)		
3.625%, 05/15/24.....	52	55,016	# 2.250%, 09/01/26.....	147	148,611
3.450%, 11/15/27.....	600	641,440	2.900%, 05/25/27.....	275	290,085
CenterPoint Energy			Colgate-Palmolive Co.		
Resources Corp.			1.375%, 03/06/34.....	EUR 2,000	2,456,336
4.500%, 01/15/21.....	18	18,421	Comcast Corp.		
CF Industries, Inc.			3.375%, 08/15/25.....	49	52,206
3.450%, 06/01/23.....	1,048	1,063,720	3.150%, 03/01/26.....	102	107,674
Charles Schwab Corp			4.250%, 01/15/33.....	1,500	1,733,737
4.000%, 02/01/29.....	1,000	1,115,524	Comerica, Inc.		
Charles Schwab Corp. (The)			4.000%, 02/01/29.....	2,800	3,106,101
3.000%, 03/10/25.....	99	102,929	ConocoPhillips Co.		
3.200%, 03/02/27.....	1,000	1,049,697	# 4.950%, 03/15/26.....	173	199,312
Chemours Co. (The)			ConocoPhillips Holding Co.		
5.375%, 05/15/27.....	1,600	1,421,744	6.950%, 04/15/29.....	800	1,087,955
Chevron Corp.			Consolidated Edison Co. of		
2.954%, 05/16/26.....	133	140,063	New York, Inc.		
Choice Hotels International,			3.300%, 12/01/24.....	15	15,738
Inc.			Constellation Brands, Inc.		
5.750%, 07/01/22.....	988	1,071,980	3.500%, 05/09/27.....	3,000	3,158,856
Chubb INA Holdings, Inc.			Continental Resources, Inc.		
2.700%, 03/13/23.....	35	35,803	# 4.500%, 04/15/23.....	800	832,992
3.350%, 05/15/24.....	60	63,358	Corning, Inc.		
1.550%, 03/15/28.....	EUR 4,900	5,903,040	3.700%, 11/15/23.....	32	33,518
Cigna Corp.			Cox Communications, Inc.		
Ω 3.900%, 02/15/22.....	56	58,083	Ω 3.850%, 02/01/25.....	79	83,945
#Ω 4.000%, 02/15/22.....	9	9,312	#Ω 3.500%, 08/15/27.....	800	844,959
Ω 3.500%, 06/15/24.....	97	100,916	CSX Corp.		
Ω 3.400%, 03/01/27.....	174	179,515	4.250%, 06/01/21.....	9	9,256
CIT Group, Inc.			CVS Health Corp.		
5.000%, 08/01/23.....	1,300	1,400,750	2.800%, 07/20/20.....	22	22,104

**DFA GLOBAL CORE PLUS FIXED INCOME 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)		
# 2.125%, 06/01/21.....	15	\$ 15,030	1.875%, 11/23/26.....	EUR 5,000	\$6,048,103
3.375%, 08/12/24.....	174	181,322	Eaton Vance Corp.		
3.875%, 07/20/25.....	1,985	2,110,533	3.500%, 04/06/27.....	517	546,181
3.250%, 08/15/29.....	1,000	1,007,445	eBay, Inc.		
Danaher Corp.			2.600%, 07/15/22.....	31	31,323
# 3.350%, 09/15/25.....	917	970,018	# 3.600%, 06/05/27.....	2,215	2,314,040
Darden Restaurants, Inc.			Ecolab, Inc.		
3.850%, 05/01/27.....	4,000	4,213,846	2.700%, 11/01/26.....	52	53,650
DCP Midstream Operating LP			Edgewell Personal Care Co.		
5.375%, 07/15/25.....	3,100	3,262,750	4.700%, 05/24/22.....	1,185	1,223,512
Deere & Co.			Edison International		
# 5.375%, 10/16/29.....	5	6,277	4.125%, 03/15/28.....	795	790,870
DH Europe Finance SA			EMC Corp.		
1.200%, 06/30/27.....	EUR 1,300	1,536,120	3.375%, 06/01/23.....	1,255	1,261,275
Discover Bank			Emerson Electric Co.		
4.650%, 09/13/28.....	2,000	2,247,835	# 3.150%, 06/01/25.....	62	64,982
Discovery			Energy Transfer Operating		
Communications LLC			L.P.		
# 3.300%, 05/15/22.....	16	16,426	4.750%, 01/15/26.....	2,567	2,780,813
3.500%, 06/15/22.....	90	92,713	EnLink Midstream Partners		
3.250%, 04/01/23.....	7	7,204	L.P.		
# 3.900%, 11/15/24.....	63	66,716	4.150%, 06/01/25.....	500	451,185
3.450%, 03/15/25.....	66	68,416	4.850%, 07/15/26.....	3,176	2,906,040
1.900%, 03/19/27.....	EUR 5,700	6,729,474	Enterprise Products		
Dollar General Corp.			Operating LLC		
3.250%, 04/15/23.....	79	81,928	5.200%, 09/01/20.....	6	6,156
4.150%, 11/01/25.....	13	14,178	3.900%, 02/15/24.....	24	25,566
# 4.125%, 05/01/28.....	2,000	2,217,751	3.700%, 02/15/26.....	62	65,908
Dollar Tree, Inc.			EOG Resources, Inc.		
4.200%, 05/15/28.....	3,600	3,909,932	4.100%, 02/01/21.....	20	20,545
Dominion Energy Gas			3.150%, 04/01/25.....	79	82,955
Holdings LLC			EQT Corp.		
2.800%, 11/15/20.....	84	84,652	# 3.900%, 10/01/27.....	1,500	1,323,445
Dominion Energy, Inc.			Equifax, Inc.		
3.900%, 10/01/25.....	117	126,018	3.250%, 06/01/26.....	900	910,736
Dover Corp.			ERAC USA Finance LLC		
1.250%, 11/09/26.....	EUR 3,100	3,604,024	Ω 3.850%, 11/15/24.....	1,388	1,482,021
Dow Chemical Co. (The)			Eergy, Inc.		
3.000%, 11/15/22.....	31	31,740	# 4.850%, 06/01/21.....	29	30,048
# 3.500%, 10/01/24.....	87	91,160	Eversource Energy		
DTE Energy Co.			2.800%, 05/01/23.....	55	55,887
3.850%, 12/01/23.....	11	11,626	Exelon Corp.		
2.850%, 10/01/26.....	500	507,681	2.450%, 04/15/21.....	15	15,099
Duke Energy Corp.			3.950%, 06/15/25.....	27	29,250
3.050%, 08/15/22.....	131	134,509	3.400%, 04/15/26.....	1,225	1,288,642
3.750%, 04/15/24.....	67	71,201	Exelon Generation Co. LLC		
DXC Technology Co.			# 2.950%, 01/15/20.....	10	10,006
4.450%, 09/18/22.....	37	38,718	Exxon Mobil Corp.		
E*TRADE Financial Corp.			# 3.043%, 03/01/26.....	2,750	2,905,000
4.500%, 06/20/28.....	3,297	3,594,256	2.440%, 08/16/29.....	7,300	7,363,506
Eastman Chemical Co.			FedEx Corp.		
2.700%, 01/15/20.....	3	3,002	2.625%, 08/01/22.....	51	51,708
3.600%, 08/15/22.....	3	3,100	4.000%, 01/15/24.....	99	105,799
3.800%, 03/15/25.....	51	53,395	3.200%, 02/01/25.....	44	45,711



**DFA GLOBAL CORE PLUS FIXED INCOME 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)		
1.625%, 01/11/27..... EUR	2,000	\$2,364,748	Goodyear Tire & Rubber Co.		
4.900%, 01/15/34.....	1,300	1,498,868	(The)		
Fidelity National Information Services, Inc.			# 4.875%, 03/15/27.....	2,739	\$2,752,695
2.250%, 08/15/21.....	45	45,155	Graphic Packaging International LLC		
5.000%, 10/15/25.....	35	40,015	# 4.125%, 08/15/24.....	922	959,894
2.000%, 05/21/30..... EUR	3,000	3,693,719	Graphic Packaging International, LLC		
FirstEnergy Corp.			Ω 4.750%, 07/15/27.....	1,000	1,057,500
7.375%, 11/15/31.....	750	1,066,954	Halliburton Co.		
Fiserv, Inc.			3.500%, 08/01/23.....	75	77,957
1.625%, 07/01/30..... EUR	6,000	7,110,276	3.800%, 11/15/25.....	2,029	2,137,783
Fluor Corp.			Hanesbrands, Inc.		
# 4.250%, 09/15/28.....	5,885	5,830,229	#Ω 4.875%, 05/15/26.....	3,800	4,018,500
Freeport-McMoRan, Inc.			Harley-Davidson, Inc.		
# 4.550%, 11/14/24.....	3,809	3,961,360	3.500%, 07/28/25.....	42	43,818
Gap, Inc. (The)			Hasbro, Inc.		
5.950%, 04/12/21.....	315	328,362	3.500%, 09/15/27.....	3,562	3,643,380
GATX Corp.			HCA Inc.		
3.250%, 03/30/25.....	60	61,457	5.375%, 02/01/25.....	3,055	3,356,681
3.250%, 09/15/26.....	32	32,658	Hewlett Packard Enterprise Co.		
General Electric Co.			4.900%, 10/15/25.....	35	39,137
0.375%, 05/17/22..... EUR	135	150,207	Honeywell International, Inc.		
3.375%, 03/11/24.....	37	38,223	2.500%, 11/01/26.....	102	104,356
0.875%, 05/17/25..... EUR	500	557,310	2.250%, 02/22/28..... EUR	3,905	5,065,934
6.750%, 03/15/32.....	221	281,508	Hormel Foods Corp.		
General Mills, Inc.			4.125%, 04/15/21.....	17	17,491
# 3.150%, 12/15/21.....	9	9,200	Humana, Inc.		
# 3.200%, 02/10/27.....	1,007	1,064,687	3.850%, 10/01/24.....	91	96,509
1.500%, 04/27/27..... EUR	2,000	2,343,967	Huntington Bancshares, Inc.		
General Motors Financial Co., Inc.			3.150%, 03/14/21.....	18	18,252
2.250%, 09/06/24..... GBP	950	1,229,133	2.300%, 01/14/22.....	38	38,216
5.250%, 03/01/26.....	208	225,655	Hyatt Hotels Corp.		
4.350%, 01/17/27.....	58	59,817	# 3.375%, 07/15/23.....	23	23,842
Georgia Power Co.			4.375%, 09/15/28.....	3,300	3,609,731
3.250%, 03/30/27.....	154	160,581	Illinois Tool Works, Inc.		
Gilead Sciences, Inc.			3.500%, 03/01/24.....	75	79,562
4.400%, 12/01/21.....	17	17,752	Intel Corp.		
3.700%, 04/01/24.....	124	131,766	2.700%, 12/15/22.....	11	11,304
3.650%, 03/01/26.....	757	813,295	Intercontinental Exchange, Inc.		
Global Payments, Inc.			3.750%, 12/01/25.....	1,000	1,082,300
4.800%, 04/01/26.....	69	77,521	International Business Machines Corp.		
Goldman Sachs Group Inc(The)			3.625%, 02/12/24.....	112	118,882
4.250%, 01/29/26..... GBP	2,300	3,376,626	3.300%, 01/27/27.....	306	324,646
Goldman Sachs Group, Inc. (The)			1.750%, 03/07/28..... EUR	1,000	1,245,455
5.250%, 07/27/21.....	26	27,409	# 3.500%, 05/15/29.....	800	859,988
4.000%, 03/03/24.....	250	267,047	International Paper Co.		
3.750%, 05/22/25.....	87	92,289	# 3.650%, 06/15/24.....	92	97,080
1.625%, 07/27/26..... EUR	1,175	1,402,868	3.800%, 01/15/26.....	12	12,816
2.000%, 03/22/28..... EUR	2,000	2,455,453			
6.125%, 02/15/33.....	2,000	2,684,679			

**DFA GLOBAL CORE PLUS FIXED INCOME 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)		
Interpublic Group of Cos., Inc. (The)			Lear Corp.		
4.200%, 04/15/24.....	546	\$ 586,920	3.800%, 09/15/27.....	3,600	\$3,646,003
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.			Legg Mason, Inc.		
4.850%, 01/15/27.....	57	61,391	3.950%, 07/15/24.....	55	58,410
JM Smucker Co. (The)			4.750%, 03/15/26.....	23	25,271
3.500%, 03/15/25.....	58	61,168	Leggett & Platt, Inc.		
John Deere Capital Corp.			# 4.400%, 03/15/29.....	5,000	5,441,924
# 3.350%, 06/12/24.....	672	712,273	Lennar Corp.		
Johnson & Johnson			4.750%, 05/30/25.....	1,965	2,102,550
2.450%, 03/01/26.....	38	38,920	Liberty Mutual Group, Inc.		
Johnson Controls International P.L.C.			2.750%, 05/04/26.....	EUR 5,200	6,509,356
3.625%, 07/02/24.....	11	11,580	Ω 4.569%, 02/01/29.....	78	88,143
JPMorgan Chase & Co.			Lincoln National Corp.		
3.625%, 05/13/24.....	142	151,032	# 3.050%, 01/15/30.....	2,300	2,323,361
3.900%, 07/15/25.....	129	139,048	Lockheed Martin Corp.		
3.300%, 04/01/26.....	2,000	2,105,298	2.900%, 03/01/25.....	552	576,649
Juniper Networks, Inc.			3.550%, 01/15/26.....	56	60,518
4.500%, 03/15/24.....	49	52,923	Loews Corp.		
# 3.750%, 08/15/29.....	4,000	4,064,518	2.625%, 05/15/23.....	44	44,852
Kellogg Co.			3.750%, 04/01/26.....	125	134,864
1.250%, 03/10/25.....	EUR 500	586,528	Lowe's Cos., Inc.		
3.250%, 04/01/26.....	661	689,435	# 3.120%, 04/15/22.....	3	3,071
7.450%, 04/01/31.....	61	84,934	3.375%, 09/15/25.....	61	64,641
Keurig Dr Pepper, Inc.			LYB International Finance II BV		
# 3.400%, 11/15/25.....	20	20,939	# 3.500%, 03/02/27.....	2,035	2,120,376
Kimberly-Clark Corp.			1.625%, 09/17/31.....	EUR 4,000	4,565,875
2.400%, 06/01/23.....	22	22,460	LyondellBasell Industries NV		
Kohl's Corp.			5.750%, 04/15/24.....	1,400	1,581,167
4.750%, 12/15/23.....	17	18,257	Macy's Retail Holdings, Inc.		
Kraft Heinz Foods Co.			# 3.625%, 06/01/24.....	750	753,606
3.950%, 07/15/25.....	2,212	2,330,481	Magellan Midstream Partners L.P.		
4.125%, 07/01/27.....	GBP 1,600	2,265,951	4.250%, 02/01/21.....	18	18,493
2.250%, 05/25/28.....	EUR 1,000	1,190,614	Marathon Petroleum Corp.		
Kroger Co			3.625%, 09/15/24.....	96	101,315
3.700%, 08/01/27.....	3,394	3,613,039	Markel Corp.		
Kroger Co. (The)			3.350%, 09/17/29.....	4,300	4,392,532
# 3.850%, 08/01/23.....	39	41,202	Marriott International, Inc.		
# 7.500%, 04/01/31.....	90	125,180	2.875%, 03/01/21.....	12	12,134
L Brands, Inc.			Marsh & McLennan Cos., Inc.		
6.694%, 01/15/27.....	950	935,750	3.500%, 06/03/24.....	97	102,064
L3Harris Technologies, Inc.			3.500%, 03/10/25.....	700	740,105
2.700%, 04/27/20.....	6	6,010	1.349%, 09/21/26.....	EUR 6,000	7,050,371
#Ω 3.950%, 05/28/24.....	29	30,932	Maxim Integrated Products, Inc.		
Laboratory Corp. of America Holdings			3.450%, 06/15/27.....	69	70,992
4.000%, 11/01/23.....	45	47,781	McDonald's Corp.		
Lam Research Corp.			2.200%, 05/26/20.....	9	9,013
3.800%, 03/15/25.....	1,000	1,072,090	3.500%, 07/15/20.....	57	57,628
Lazard Group LLC			2.625%, 01/15/22.....	22	22,373
4.500%, 09/19/28.....	1,800	1,976,095	2.875%, 12/17/25.....	EUR 600	776,147
			1.500%, 11/28/29.....	EUR 1,000	1,219,732
			5.875%, 04/23/32.....	GBP 750	1,385,489

**DFA GLOBAL CORE PLUS FIXED INCOME 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)		
McKesson Corp.			Nasdaq, Inc.		
3.796%, 03/15/24.....	51	\$ 53,530	4.250%, 06/01/24.....	33	\$ 35,671
# 3.950%, 02/16/28.....	3,050	3,237,581	1.750%, 03/28/29.....	EUR 5,924	7,129,044
3.125%, 02/17/29.....	GBP 4,420	5,972,737	National Oilwell Varco, Inc.		
4.750%, 05/30/29.....	1,000	1,121,985	2.600%, 12/01/22.....	94	94,755
Medtronic, Inc.			National Rural Utilities		
3.500%, 03/15/25.....	11	11,825	Cooperative Finance Corp.		
Merck & Co., Inc.			8.000%, 03/01/32.....	32	48,036
2.750%, 02/10/25.....	136	141,150	NetApp, Inc.		
Meritage Homes Corp.			3.250%, 12/15/22.....	13	13,256
7.000%, 04/01/22.....	272	297,160	# 3.300%, 09/29/24.....	1,800	1,851,510
# 6.000%, 06/01/25.....	2,688	3,003,840	Netflix, Inc.		
MetLife, Inc.			# 4.375%, 11/15/26.....	500	508,900
3.600%, 04/10/24.....	189	200,916	4.875%, 04/15/28.....	2,040	2,107,912
3.000%, 03/01/25.....	1,500	1,565,978	5.875%, 11/15/28.....	1,000	1,101,250
6.500%, 12/15/32.....	281	393,396	Newell Brands, Inc.		
MGIC Investment Corp.			4.000%, 06/15/22.....	76	78,115
5.750%, 08/15/23.....	500	549,375	Newmont Goldcorp Corp.		
MGM Resorts International			3.625%, 06/09/21.....	46	47,060
7.750%, 03/15/22.....	1,100	1,232,000	NextEra Energy Capital		
5.750%, 06/15/25.....	2,120	2,353,200	Holdings, Inc.		
4.625%, 09/01/26.....	105	109,988	4.500%, 06/01/21.....	10	10,328
Microsoft Corp.			3.550%, 05/01/27.....	684	728,683
# 3.300%, 02/06/27.....	3,400	3,680,383	NextEra Energy Operating		
Molson Coors Brewing Co.			Partners L.P.		
3.500%, 05/01/22.....	33	33,983	#Ω 4.500%, 09/15/27.....	2,200	2,244,000
1.250%, 07/15/24.....	EUR 1,200	1,385,187	NiSource, Inc.		
3.000%, 07/15/26.....	87	88,039	3.850%, 02/15/23.....	27	28,141
Mondelez International, Inc.			Noble Energy, Inc.		
1.625%, 03/08/27.....	EUR 2,500	3,002,554	3.900%, 11/15/24.....	18	18,967
Morgan Stanley			# 3.850%, 01/15/28.....	1,000	1,038,775
5.500%, 07/28/21.....	10	10,584	Nordstrom, Inc.		
3.875%, 04/29/24.....	140	149,283	4.750%, 05/01/20.....	16	16,186
3.875%, 01/27/26.....	1,095	1,181,940	4.000%, 10/15/21.....	11	11,271
1.375%, 10/27/26.....	EUR 2,550	3,017,141	# 4.000%, 03/15/27.....	4,148	4,316,310
1.875%, 04/27/27.....	EUR 1,856	2,279,273	Norfolk Southern Corp.		
Mosaic Co. (The)			2.900%, 06/15/26.....	526	544,181
4.250%, 11/15/23.....	46	49,000	Northrop Grumman Corp.		
# 4.050%, 11/15/27.....	4,000	4,228,789	3.250%, 08/01/23.....	12	12,519
Motorola Solutions, Inc.			NuStar Logistics L.P.		
# 3.750%, 05/15/22.....	21	21,825	4.750%, 02/01/22.....	500	507,500
3.500%, 03/01/23.....	37	38,329	5.625%, 04/28/27.....	2,867	2,981,680
4.600%, 05/23/29.....	2,300	2,529,833	Nuveen Finance LLC		
MPLX L.P.			Ω 4.125%, 11/01/24.....	32	34,751
# 4.125%, 03/01/27.....	2,289	2,403,853	Occidental Petroleum Corp.		
4.000%, 03/15/28.....	1,500	1,558,751	2.700%, 02/15/23.....	5	5,038
Murphy Oil Corp.			3.400%, 04/15/26.....	85	86,518
# 4.000%, 06/01/22.....	1,100	1,108,250	3.000%, 02/15/27.....	5,376	5,328,581
Mylan NV			Ohio Power Co.		
2.250%, 11/22/24.....	EUR 1,000	1,186,367	5.375%, 10/01/21.....	27	28,727
3.950%, 06/15/26.....	173	179,609	Omnicom Group, Inc. /		
3.125%, 11/22/28.....	EUR 3,400	4,288,280	Omnicom Capital, Inc.		
Mylan, Inc.			3.650%, 11/01/24.....	2,038	2,153,503
4.200%, 11/29/23.....	52	54,469			

**DFA GLOBAL CORE PLUS FIXED INCOME 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)		
ONEOK, Inc.			1.800%, 05/03/29..... GBP	9,800	\$13,349,820
4.000%, 07/13/27.....	77	\$ 81,234	1.250%, 10/25/29..... EUR	1,000	1,218,061
Oracle Corp.			Proctor + Gamble Co. Ltd.		
# 2.500%, 10/15/22.....	22	22,404	6.250%, 01/31/30..... GBP	563	1,060,500
2.950%, 05/15/25.....	325	338,069	Progress Energy, Inc.		
# 2.650%, 07/15/26.....	2,078	2,132,465	4.875%, 12/01/19.....	6	6,013
# 3.250%, 11/15/27.....	5,256	5,600,097	4.400%, 01/15/21.....	27	27,612
O'Reilly Automotive, Inc.			7.750%, 03/01/31.....	500	714,963
3.600%, 09/01/27.....	2,200	2,351,809	7.000%, 10/30/31.....	630	870,604
Packaging Corp. of America			Progressive Corp.		
4.500%, 11/01/23.....	45	48,264	2.450%, 01/15/27.....	500	506,529
Parker-Hannifin Corp.			Progressive Corp. (The)		
3.300%, 11/21/24.....	71	74,454	# 3.750%, 08/23/21.....	51	52,745
3.250%, 06/14/29.....	1,000	1,049,149	Prudential Financial, Inc.		
PepsiCo, Inc.			# 3.500%, 05/15/24.....	1,712	1,820,688
2.750%, 03/05/22.....	33	33,807	PSEG Power LLC		
2.750%, 03/01/23.....	52	53,701	5.125%, 04/15/20.....	26	26,363
0.875%, 07/18/28..... EUR	1,500	1,761,950	4.300%, 11/15/23.....	68	72,322
PerkinElmer, Inc.			Puget Energy, Inc.		
# 3.300%, 09/15/29.....	600	601,917	6.000%, 09/01/21.....	92	98,176
Perrigo Finance Unlimited Co.			PulteGroup, Inc.		
4.375%, 03/15/26.....	2,500	2,586,069	5.000%, 01/15/27.....	2,500	2,734,375
Pfizer, Inc.			QUALCOMM, Inc.		
3.450%, 03/15/29.....	6,000	6,546,491	3.450%, 05/20/25.....	1,631	1,729,704
Philip Morris International, Inc.			3.250%, 05/20/27.....	2,800	2,946,972
3.250%, 11/10/24.....	68	71,316	Quest Diagnostics, Inc.		
2.875%, 05/14/29..... EUR	2,650	3,476,352	3.500%, 03/30/25.....	4	4,214
0.800%, 08/01/31..... EUR	3,200	3,401,682	# 4.200%, 06/30/29.....	925	1,023,253
Phillips 66			Radian Group, Inc.		
4.300%, 04/01/22.....	49	51,774	# 4.500%, 10/01/24.....	2,700	2,824,875
Phillips 66 Partners L.P.			Reinsurance Group of America, Inc.		
3.550%, 10/01/26.....	752	785,592	5.000%, 06/01/21.....	11	11,484
# 3.750%, 03/01/28.....	700	735,097	4.700%, 09/15/23.....	45	49,002
Plains All American Pipeline L.P. / PAA Finance Corp.			3.950%, 09/15/26.....	111	117,342
4.650%, 10/15/25.....	800	855,005	Republic Services, Inc.		
PNC Financial Services Group, Inc. (The)			3.550%, 06/01/22.....	52	54,041
4.375%, 08/11/20.....	3	3,058	Rockwell Automation, Inc.		
# 3.300%, 03/08/22.....	9	9,275	2.875%, 03/01/25.....	67	69,447
3.150%, 05/19/27.....	1,000	1,056,404	Roper Technologies, Inc.		
PolyOne Corp.			3.000%, 12/15/20.....	15	15,158
5.250%, 03/15/23.....	1,170	1,262,137	Royal Caribbean Cruises, Ltd.		
PPG Industries, Inc.			3.700%, 03/15/28.....	1,000	1,035,675
1.400%, 03/13/27..... EUR	1,800	2,112,574	SCANA Corp.		
# 3.750%, 03/15/28.....	2,750	3,000,493	4.125%, 02/01/22.....	11	11,354
2.800%, 08/15/29.....	947	951,568	Sealed Air Corp.		
Principal Financial Group, Inc.			Ω 4.875%, 12/01/22.....	1,180	1,249,325
3.125%, 05/15/23.....	52	53,681	#Ω 5.125%, 12/01/24.....	1,817	1,957,817
3.100%, 11/15/26.....	53	54,988	#Ω 5.500%, 09/15/25.....	100	109,000
Procter & Gamble Co. (The)			Sempra Energy		
2.450%, 11/03/26.....	13	13,398	4.050%, 12/01/23.....	49	51,873
# 2.850%, 08/11/27.....	150	159,797	3.550%, 06/15/24.....	76	78,808
1.200%, 10/30/28..... EUR	6,160	7,482,371	Sensata Technologies BV		
			Ω 5.000%, 10/01/25.....	3,886	4,187,942

**DFA GLOBAL CORE PLUS FIXED INCOME 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)		
Sherwin-Williams Co. (The)			TWDC Enterprises 18 Corp.		
# 3.450%, 08/01/25.....	53	\$ 56,031	# 3.150%, 09/17/25.....	75	\$ 79,874
2.950%, 08/15/29.....	3,000	3,026,880	Tyson Foods, Inc.		
Sky Ltd.			4.500%, 06/15/22.....	65	68,835
2.500%, 09/15/26..... EUR	2,000	2,559,042	Under Armour, Inc.		
Southern Co. (The)			3.250%, 06/15/26.....	3,750	3,624,674
3.250%, 07/01/26.....	556	580,062	Union Pacific Corp.		
Southern Power Co.			2.750%, 04/15/23.....	7	7,156
4.150%, 12/01/25.....	1,017	1,112,626	3.250%, 01/15/25.....	111	116,313
1.850%, 06/20/26..... EUR	1,200	1,469,091	United Continental		
Southwest Airlines Co.			Holdings Inc.		
2.650%, 11/05/20.....	60	60,443	# 4.875%, 01/15/25.....	1,000	1,049,600
3.000%, 11/15/26.....	107	109,719	United Continental Holdings,		
Spirit AeroSystems, Inc.			Inc.		
# 4.600%, 06/15/28.....	3,500	3,776,729	# 4.250%, 10/01/22.....	1,400	1,445,808
Springleaf Finance Corp.			United Technologies Corp.		
6.875%, 03/15/25.....	3,500	3,963,750	3.100%, 06/01/22.....	2	2,061
State Street Corp.			7.500%, 09/15/29.....	7	9,895
# 3.300%, 12/16/24.....	163	172,345	UnitedHealth Group, Inc.		
3.550%, 08/18/25.....	96	103,619	2.750%, 02/15/23.....	101	103,347
Steelcase Inc.			3.750%, 07/15/25.....	137	148,589
5.125%, 01/18/29.....	1,052	1,191,345	Unum Group		
Stryker Corp.			4.000%, 03/15/24.....	734	779,306
3.375%, 05/15/24.....	6	6,312	3.875%, 11/05/25.....	23	24,392
3.375%, 11/01/25.....	109	116,109	# 4.000%, 06/15/29.....	5,100	5,359,037
2.125%, 11/30/27..... EUR	4,709	5,990,160	US Bancorp		
Sysco Corp.			2.350%, 01/29/21.....	9	9,058
2.600%, 10/01/20.....	35	35,208	Valero Energy Corp.		
3.300%, 07/15/26.....	23	24,282	3.400%, 09/15/26.....	1,046	1,084,589
Tapestry, Inc.			VeriSign, Inc.		
4.250%, 04/01/25.....	1,196	1,257,376	5.250%, 04/01/25.....	2,307	2,526,165
Target Corp.			Verizon Communications, Inc.		
2.500%, 04/15/26.....	52	53,497	3.376%, 02/15/25.....	26	27,597
TC PipeLines L.P.			2.625%, 08/15/26.....	24	24,517
3.900%, 05/25/27.....	2,000	2,101,185	1.375%, 10/27/26..... EUR	1,500	1,793,054
TD Ameritrade Holding Corp.			1.375%, 11/02/28..... EUR	2,000	2,395,441
2.950%, 04/01/22.....	21	21,466	4.016%, 12/03/29.....	183	204,561
3.625%, 04/01/25.....	86	91,304	2.625%, 12/01/31..... EUR	2,500	3,372,387
# 2.750%, 10/01/29.....	2,000	2,008,502	Viacom, Inc.		
Thermo Fisher Scientific, Inc.			4.500%, 03/01/21.....	22	22,696
2.000%, 04/15/25..... EUR	1,000	1,217,814	4.250%, 09/01/23.....	7	7,438
1.450%, 03/16/27..... EUR	1,000	1,195,327	3.875%, 04/01/24.....	57	59,932
1.375%, 09/12/28..... EUR	1,315	1,569,869	Visa, Inc.		
TJX Cos., Inc. (The)			3.150%, 12/14/25.....	1,970	2,106,339
# 2.250%, 09/15/26.....	600	602,079	VMware, Inc.		
Toll Brothers Finance Corp.			3.900%, 08/21/27.....	3,121	3,221,601
# 4.875%, 03/15/27.....	1,800	1,955,250	WAL MART, Inc.		
4.350%, 02/15/28.....	800	831,750	5.625%, 03/27/34..... GBP	2,500	4,909,772
TRI Pointe Group, Inc. / TRI			Walgreens Boots Alliance, Inc.		
Pointe Homes, Inc.			3.450%, 06/01/26.....	3,035	3,141,478
# 5.875%, 06/15/24.....	1,300	1,400,750	2.125%, 11/20/26..... EUR	2,700	3,255,737
Trimble, Inc.			Walmart, Inc.		
4.900%, 06/15/28.....	500	546,582	3.700%, 06/26/28.....	3,000	3,333,603
			4.875%, 09/21/29..... EUR	5,166	8,291,873

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
5.750%, 12/19/30..... GBP	3,919	\$7,400,387	Wyndham Destinations, Inc.	1,088	\$ 1,096,160
Walt Disney Co. (The)			3.900%, 03/01/23.....		
Ω 3.700%, 09/15/24.....	168	180,329	Xerox Corp.		
Waste Management, Inc.			4.070%, 03/17/22.....	13	13,228
4.600%, 03/01/21.....	21	21,626	3.800%, 05/15/24.....	50	50,250
3.500%, 05/15/24.....	58	61,280	Xilinx, Inc.		
3.125%, 03/01/25.....	40	41,907	3.000%, 03/15/21.....	11	11,137
WEC Energy Group, Inc.			Zimmer Biomet Holdings, Inc.		
2.450%, 06/15/20.....	19	19,044	# 3.550%, 04/01/25.....	731	773,282
3.550%, 06/15/25.....	52	55,559	Zoetis, Inc.		
Wells Fargo & Co.			3.000%, 09/12/27.....	62	63,860
# 2.600%, 07/22/20.....	3	3,013	TOTAL UNITED STATES.....		780,599,652
3.500%, 03/08/22.....	102	105,323	TOTAL BONDS.....		1,491,013,160
3.000%, 02/19/25.....	190	195,406	AGENCY OBLIGATIONS — (0.3%)		
3.000%, 04/22/26.....	32	32,841	Federal Farm Credit Bank		
2.000%, 04/27/26..... EUR	800	982,163	4.670%, 05/07/20.....	19	19,299
2.975%, 05/19/26..... CAD	3,000	2,308,800	5.350%, 08/07/20.....	23	23,658
1.375%, 10/26/26..... EUR	500	592,268	3.650%, 12/21/20.....	152	155,241
1.000%, 02/02/27..... EUR	800	925,092	5.250%, 03/02/21.....	21	21,982
4.150%, 01/24/29.....	1,000	1,110,791	5.220%, 02/22/22.....	17	18,398
2.500%, 05/02/29..... GBP	750	1,017,825	5.210%, 12/19/22.....	73	81,276
Western Digital Corp.			4.800%, 02/13/23.....	7	7,740
# 4.750%, 02/15/26.....	3,695	3,764,281	5.250%, 03/06/23.....	21	23,568
Western Gas Partners L.P.			5.220%, 05/15/23.....	166	187,203
4.000%, 07/01/22.....	2,200	2,234,599	2.630%, 08/03/26.....	67	71,000
Western Power Distribution			5.770%, 01/05/27.....	22	27,992
South West P.L.C.			Federal Home Loan Bank		
5.875%, 03/25/27..... GBP	900	1,494,027	3.000%, 03/18/20.....	65	65,347
2.375%, 05/16/29..... GBP	1,300	1,754,755	2.875%, 09/11/20.....	50	50,556
Western Union Co. (The)			4.625%, 09/11/20.....	90	92,363
5.253%, 04/01/20.....	27	27,283	3.125%, 12/11/20.....	20	20,327
Westlake Chemical Corp.			5.250%, 12/11/20.....	25	26,004
1.625%, 07/17/29..... EUR	4,000	4,499,060	5.000%, 03/12/21.....	20	20,923
WestRock MWV LLC			3.625%, 06/11/21.....	35	36,138
8.200%, 01/15/30.....	180	249,232	5.000%, 12/10/21.....	155	165,935
Whirlpool Corp.			2.250%, 03/11/22.....	35	35,566
4.700%, 06/01/22.....	22	23,374	5.250%, 06/10/22.....	30	32,793
3.700%, 05/01/25.....	145	153,045	5.750%, 06/10/22.....	65	71,889
4.750%, 02/26/29.....	1,000	1,125,763	5.250%, 12/09/22.....	50	55,510
Whirlpool Finance			4.750%, 03/10/23.....	170	187,579
Luxembourg Sarl			2.875%, 06/14/24.....	55	58,065
1.250%, 11/02/26..... EUR	1,200	1,411,568	5.375%, 08/15/24.....	65	76,132
1.100%, 11/09/27..... EUR	500	578,718	4.375%, 03/13/26.....	70	80,829
Williams Cos., Inc. (The)			3.250%, 11/16/28.....	3,000	3,342,999
7.875%, 09/01/21.....	498	547,021	Federal National Mortgage Association		
3.700%, 01/15/23.....	100	103,498	1.500%, 06/22/20.....	53	52,960
4.000%, 09/15/25.....	136	144,365	1.250%, 05/06/21.....	58	57,725
3.750%, 06/15/27.....	16	16,659	7.125%, 01/15/30.....	75	110,830
Wisconsin Electric Power Co.			TOTAL AGENCY OBLIGATIONS.....		5,277,827
3.100%, 06/01/25.....	37	38,643			
WR Grace & Co-Conn					
Ω 5.125%, 10/01/21.....	1,010	1,047,875			
WRKCo, Inc.					
4.200%, 06/01/32.....	2,600	2,885,656			

## DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>		Shares	Value <sup>†</sup>
U.S. TREASURY OBLIGATIONS — (0.2%)			SECURITIES LENDING COLLATERAL — (4.8%)		
U.S. Treasury Notes			@§ The DFA Short Term		
1.000%, 11/30/19.....	1,000	\$ 999,321	Investment Fund. ....	6,552,162	\$ 75,815,072
1.625%, 08/15/29.....	2,000	<u>1,988,047</u>	TOTAL INVESTMENTS — (100.0%)		
			(Cost \$1,532,694,549).....		<u>\$1,575,093,427</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>2,987,368</u>			
TOTAL INVESTMENT SECURITIES (Cost \$1,456,886,029).....		<u>1,499,278,355</u>			

As of October 31, 2019, DFA Global Core Plus Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
AUD 38,016,158	USD 26,057,795	State Street Bank and Trust	11/01/19	\$ 148,642
CAD 587,218	USD 445,029	State Street Bank and Trust	01/08/20	995
DKK 821,106	USD 122,900	State Street Bank and Trust	12/30/19	228
EUR 73,861,154	USD 82,012,471	State Street Bank and Trust	11/01/19	364,851
JPY 101,089,650	USD 930,564	Citibank, N.A.	12/30/19	9,134
USD 40,712,520	AUD 58,935,637	State Street Bank and Trust	12/02/19	53,846
USD 2,407,440	GBP 1,854,756	Citibank, N.A.	12/30/19	168
USD 93,491,990	JPY 10,047,434,614	ANZ Securities	12/30/19	94,137
USD 82,254,158	EUR 73,317,568	State Street Bank and Trust	01/13/20	73,655
<b>Total Appreciation</b>				<b>\$ 745,656</b>
AUD 58,860,816	USD 40,629,267	State Street Bank and Trust	11/04/19	\$ (53,566)
EUR 73,317,568	USD 81,844,401	State Street Bank and Trust	11/04/19	(73,341)
SEK 3,224,124	USD 335,935	State Street Bank and Trust	01/14/20	(601)
USD 2,717,305	AUD 4,018,106	Citibank, N.A.	11/01/19	(52,576)
USD 4,413,260	EUR 4,021,439	ANZ Securities	11/01/19	(71,850)
USD 23,034,132	AUD 33,998,052	State Street Bank and Trust	11/01/19	(402,423)
USD 76,909,506	EUR 69,839,715	Citibank, N.A.	11/01/19	(982,706)
USD 2,438,534	AUD 3,558,735	ANZ Securities	11/04/19	(14,680)
USD 3,800,331	EUR 3,477,852	State Street Bank and Trust	11/04/19	(78,516)
USD 37,444,022	AUD 55,302,081	State Street Bank and Trust	11/04/19	(678,466)
USD 76,925,786	EUR 69,839,716	Citibank, N.A.	11/04/19	(966,427)
USD 26,117,857	AUD 38,074,743	State Street Bank and Trust	11/29/19	(147,118)
USD 82,309,142	EUR 73,861,154	State Street Bank and Trust	12/27/19	(378,948)
USD 943,320	DKK 6,322,967	Goldman Sachs	12/30/19	(4,829)
USD 1,515,262	DKK 10,204,283	State Street Bank and Trust	12/30/19	(14,903)
USD 4,221,134	GBP 3,446,904	State Street Bank and Trust	12/30/19	(252,573)
USD 10,256,792	DKK 69,546,123	State Street Bank and Trust	12/30/19	(171,870)
USD 97,165,695	GBP 78,671,249	State Street Bank and Trust	12/30/19	(4,941,039)
USD 5,535,545	GBP 4,293,837	State Street Bank and Trust	01/06/20	(38,930)
USD 100,585,898	GBP 79,555,913	State Street Bank and Trust	01/06/20	(2,697,583)
USD 33,691,356	CAD 44,840,318	Citibank, N.A.	01/08/20	(367,308)
USD 4,126,300	EUR 3,725,520	State Street Bank and Trust	01/10/20	(48,802)
USD 5,707,351	EUR 5,116,052	State Street Bank and Trust	01/10/20	(26,088)
USD 74,935,224	EUR 67,666,587	State Street Bank and Trust	01/10/20	(897,130)
USD 594,330	EUR 530,833	State Street Bank and Trust	01/14/20	(709)

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	1,121,798	SEK	10,823,403	Citibank, N.A.	01/14/20	\$ (3,919)
USD	2,057,108	SEK	20,049,515	State Street Bank and Trust	01/14/20	(28,196)
USD	3,566,771	EUR	3,201,933	Citibank, N.A.	01/14/20	(22,447)
USD	3,799,765	EUR	3,394,916	State Street Bank and Trust	01/14/20	(5,778)
USD	4,215,532	EUR	3,765,930	Citibank, N.A.	01/14/20	(5,900)
USD	19,681,365	SEK	192,432,600	State Street Bank and Trust	01/14/20	(333,102)
USD	74,964,418	EUR	67,676,822	State Street Bank and Trust	01/14/20	(898,149)
USD	5,798,455	EUR	5,188,994	State Street Bank and Trust	01/23/20	(21,402)
USD	80,143,352	EUR	71,593,441	Citibank, N.A.	01/23/20	(154,211)
USD	2,124,316	EUR	1,895,129	State Street Bank and Trust	01/24/20	(1,349)
USD	80,136,865	EUR	71,593,441	Citibank, N.A.	01/24/20	(165,661)
<b>Total (Depreciation)</b>						<b><u>\$ (15,003,096)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$ (14,257,440)</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.....	—	\$ 40,540,563	—	\$ 40,540,563
Belgium.....	—	21,687,914	—	21,687,914
Canada.....	—	78,166,547	—	78,166,547
Denmark.....	—	28,394,333	—	28,394,333
Finland.....	—	3,819,375	—	3,819,375
France.....	—	97,037,848	—	97,037,848
Germany.....	—	77,332,106	—	77,332,106
Italy.....	—	16,523,287	—	16,523,287
Japan.....	—	21,839,361	—	21,839,361
Netherlands.....	—	49,620,853	—	49,620,853
Norway.....	—	55,426,530	—	55,426,530
Spain.....	—	10,171,823	—	10,171,823
Supranational Organization Obligations.....	—	80,974,662	—	80,974,662
Sweden.....	—	21,011,608	—	21,011,608
Switzerland.....	—	19,874,810	—	19,874,810
United Kingdom.....	—	87,991,888	—	87,991,888
United States.....	—	780,599,652	—	780,599,652
Agency Obligations.....	—	5,277,827	—	5,277,827
U.S. Treasury Obligations.....	—	2,987,368	—	2,987,368
Securities Lending Collateral.....	—	75,815,072	—	75,815,072
Forward Currency Contracts**.....	—	(14,257,440)	—	(14,257,440)
<b>TOTAL.....</b>	<b>—</b>	<b><u>\$1,560,835,987</u></b>	<b>—</b>	<b><u>\$1,560,835,987</u></b>

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

See accompanying Notes to Financial Statements.



**DFA INVESTMENT GRADE 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 — (52.5%)			CANADA — (Continued)		
AUSTRALIA — (1.6%)			1.750%, 12/23/22..... GBP	6,650	\$ 8,807,275
ANZ New Zealand International Ltd.			Canadian Imperial Bank of Commerce		
Ω 3.450%, 07/17/27.....	6,000	\$ 6,380,013	0.750%, 03/22/23..... EUR	18,319	20,977,504
Australia & New Zealand Banking Group, Ltd.			Canadian Natural Resources, Ltd.		
0.625%, 02/21/23..... EUR	7,326	8,355,376	3.850%, 06/01/27.....	3,898	4,124,782
# 3.700%, 11/16/25.....	6,110	6,639,707	Canadian Pacific Railway Co.		
BHP Billiton Finance USA, Ltd.			2.900%, 02/01/25.....	3,024	3,119,385
2.875%, 02/24/22.....	1,077	1,101,507	3.700%, 02/01/26.....	4,880	5,239,408
Commonwealth Bank of Australia			Enbridge, Inc.		
5.000%, 03/19/20.....	784	792,946	3.500%, 06/10/24.....	1,280	1,337,354
2.400%, 11/02/20.....	3,605	3,624,086	# 3.700%, 07/15/27.....	1,575	1,673,658
Ω 2.850%, 05/18/26.....	22,784	23,338,223	Fairfax Financial Holdings Ltd.		
Ω 3.150%, 09/19/27.....	890	948,959	# 4.850%, 04/17/28.....	1,000	1,089,104
Macquarie Bank, Ltd.			Husky Energy, Inc.		
Ω 3.900%, 01/15/26.....	24,711	26,439,897	4.400%, 04/15/29.....	5,300	5,615,071
National Australia Bank, Ltd.			ITC Holdings Corp.		
3.375%, 01/14/26.....	3,000	3,174,281	3.650%, 06/15/24.....	9,714	10,240,181
Ω 3.500%, 01/10/27.....	29,999	32,252,643	Nutrien, Ltd.		
Rio Tinto Finance USA, Ltd.			3.625%, 03/15/24.....	3,460	3,645,603
7.125%, 07/15/28.....	1,270	1,722,976	# 3.000%, 04/01/25.....	3,460	3,544,644
Westpac Banking Corp.			Province of Ontario Canada		
4.875%, 11/19/19.....	2,958	2,961,668	3.150%, 06/02/22..... CAD	19,927	15,671,691
2.850%, 05/13/26.....	10,267	10,629,318	Rogers Communications, Inc.		
2.700%, 08/19/26.....	5,052	5,201,118	3.000%, 03/15/23.....	1,765	1,807,109
# 3.350%, 03/08/27.....	27,267	<u>29,163,000</u>	Spectra Energy Partners L.P.		
TOTAL AUSTRALIA.....		<u>162,725,718</u>	4.750%, 03/15/24.....	1,915	2,090,421
BELGIUM — (0.4%)			Suncor Energy, Inc.		
Anheuser-Busch InBev Worldwide, Inc.			3.600%, 12/01/24.....	2,406	2,542,599
4.000%, 04/13/28.....	14,000	15,454,087	Thomson Reuters Corp.		
# 4.900%, 01/23/31.....	2,000	2,388,966	4.300%, 11/23/23.....	5,120	5,508,856
Dexia Credit Local SA			3.850%, 09/29/24.....	203	215,287
1.375%, 12/07/22..... GBP	20,000	26,267,592	Toronto-Dominion Bank (The)		
Solvay Finance America LLC			# 2.125%, 04/07/21.....	7,407	7,434,924
Ω 4.450%, 12/03/25.....	865	<u>940,383</u>	1.994%, 03/23/22..... CAD	4,942	3,744,603
TOTAL BELGIUM.....		<u>45,051,028</u>	0.625%, 07/20/23..... EUR	9,326	10,671,718
CANADA — (1.3%)			TransCanada PipeLines, Ltd.		
Alimentation Couche-Tard, Inc.			3.800%, 10/01/20.....	780	792,675
Ω 3.550%, 07/26/27.....	2,780	2,881,660	4.875%, 01/15/26.....	5,560	6,222,726
Bank of Montreal			# 4.250%, 05/15/28.....	1,300	<u>1,436,600</u>
1.375%, 12/29/21..... GBP	1,900	2,483,139	TOTAL CANADA.....		<u>135,071,026</u>
Bank of Nova Scotia (The)			DENMARK — (0.4%)		
4.375%, 01/13/21.....	2,092	2,153,049	Danske Bank A.S.		
			Ω 2.750%, 09/17/20.....	1,058	1,064,383
			Ω 2.800%, 03/10/21.....	6,530	6,582,001
			0.875%, 05/22/23..... EUR	4,900	5,555,020
			0.750%, 06/02/23..... EUR	4,700	5,364,925
			Ω 4.375%, 06/12/28.....	2,000	2,158,009

**DFA INVESTMENT GRADE 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>
DENMARK — (Continued)			GERMANY — (Continued)		
Kommunekredit			Volkswagen Financial		
0.000%, 09/08/22..... EUR	21,894	\$ 24,698,499	Services AG		
TOTAL DENMARK.....		<u>45,422,837</u>	0.875%, 04/12/23..... EUR	4,500	\$ 5,111,005
			1.375%, 10/16/23..... EUR	3,500	4,049,479
FINLAND — (0.0%)			Volkswagen Financial		
Nordea Bank Abp			Services NV		
0.875%, 06/26/23..... EUR	1,000	<u>1,144,822</u>	1.625%, 06/09/22..... GBP	5,000	6,477,399
FRANCE — (1.0%)			Volkswagen Group of America		
Airbus SE			Finance LLC		
Ω 3.150%, 04/10/27.....	7,500	7,863,420	Ω 2.400%, 05/22/20.....	699	<u>700,132</u>
BNP Paribas SA			TOTAL GERMANY.....		<u>131,419,604</u>
# 3.250%, 03/03/23.....	1,920	2,007,459	IRELAND — (0.0%)		
Ω 3.500%, 11/16/27.....	500	522,956	CRH America Finance, Inc.		
BPCE SA			Ω 3.950%, 04/04/28.....	1,520	<u>1,639,814</u>
0.375%, 10/05/23..... EUR	8,100	9,157,078	ITALY — (0.1%)		
4.000%, 04/15/24.....	10,914	11,730,296	Enel Finance International NV		
Credit Agricole SA			Ω 3.500%, 04/06/28.....	2,800	2,884,081
Ω 2.750%, 06/10/20.....	1,125	1,129,519	Ω 4.875%, 06/14/29.....	10,000	<u>11,445,342</u>
# 3.875%, 04/15/24.....	8,591	9,174,144	TOTAL ITALY.....		<u>14,329,423</u>
Electricite de France SA			JAPAN — (1.7%)		
Ω 3.625%, 10/13/25.....	6,638	7,094,916	American Honda Finance		
Pernod Ricard SA			Corp.		
Ω 4.450%, 01/15/22.....	6,474	6,801,908	0.550%, 03/17/23..... EUR	4,900	5,563,972
#Ω 3.250%, 06/08/26.....	14,827	15,631,700	# 2.300%, 09/09/26.....	21,110	21,184,825
Sanofi			Beam Suntory, Inc.		
3.625%, 06/19/28.....	20,000	22,309,819	3.250%, 06/15/23.....	1,743	1,788,904
Total Capital International SA			Mitsubishi UFJ Financial		
2.125%, 03/15/23..... EUR	4,700	5,643,491	Group, Inc.		
# 3.750%, 04/10/24.....	9,600	<u>10,321,999</u>	0.680%, 01/26/23..... EUR	3,822	4,329,727
TOTAL FRANCE.....		<u>109,388,705</u>	3.850%, 03/01/26.....	12,000	12,915,431
GERMANY — (1.3%)			# 3.677%, 02/22/27.....	4,465	4,779,439
Bayer U.S. Finance II LLC			Mizuho Financial Group, Inc.		
Ω 5.500%, 08/15/25.....	2,240	2,502,712	#Ω 2.632%, 04/12/21.....	2,000	2,014,621
#Ω 4.375%, 12/15/28.....	10,000	10,847,193	1.020%, 10/11/23..... EUR	5,461	6,272,153
Bayer U.S. Finance LLC			# 2.839%, 09/13/26.....	18,000	18,256,230
#Ω 3.375%, 10/08/24.....	12,544	12,896,076	MUFG Americas Holdings		
BMW US Capital LLC			Corp.		
Ω 2.800%, 04/11/26.....	21,530	21,813,784	# 3.500%, 06/18/22.....	5,472	5,650,113
Ω 3.300%, 04/06/27.....	6,742	7,039,969	MUFG Bank, Ltd.		
Daimler Finance North			3.250%, 09/08/24.....	3,237	3,385,792
America LLC			Nissan Motor Acceptance		
#Ω 3.250%, 08/01/24.....	2,072	2,148,480	Corp.		
8.500%, 01/18/31.....	28,596	43,160,029	Ω 2.125%, 03/03/20.....	1,680	1,680,013
Deutsche Bank AG			Nomura Holdings, Inc.		
2.950%, 08/20/20.....	136	136,271	6.700%, 03/04/20.....	1,394	1,415,483
EMD Finance LLC			StanCorp Financial Group,		
Ω 2.950%, 03/19/22.....	5,120	5,200,233	Inc.		
Siemens			5.000%, 08/15/22.....	3,200	3,403,297
Financieringsmaatschappij					
NV					
Ω 6.125%, 08/17/26.....	7,621	9,336,842			

**DFA INVESTMENT GRADE 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)			SPAIN — (0.7%)		
Sumitomo Mitsui Banking Corp.			Banco Santander SA		
3.950%, 07/19/23.....	5,931	\$ 6,293,389	3.800%, 02/23/28.....	7,000	\$ 7,382,830
Sumitomo Mitsui Financial Group, Inc.			Santander Holdings USA, Inc.	17,590	18,952,437
0.606%, 01/18/22..... EUR	4,000	4,518,793	4.500%, 07/17/25.....	2,000	2,148,899
3.784%, 03/09/26.....	5,242	5,624,186	4.400%, 07/13/27.....		
3.040%, 07/16/29.....	3,900	3,996,810	Santander UK P.L.C.		
Takeda Pharmaceutical Co. Ltd.			# 4.000%, 03/13/24.....	8,788	9,408,477
1.125%, 11/21/22..... EUR	5,000	5,755,685	Telefonica Emisiones SA		
Toyota Credit Canada, Inc.			5.462%, 02/16/21.....	829	864,892
2.020%, 02/28/22..... CAD	4,942	3,738,600	3.987%, 01/23/23..... EUR	1,000	1,256,787
Toyota Motor Credit Corp.			4.570%, 04/27/23.....	7,532	8,143,234
3.300%, 01/12/22.....	2,605	2,687,777	Telefonica Europe BV		
2.625%, 01/10/23.....	2,999	3,066,845	# 8.250%, 09/15/30.....	13,567	19,572,760
3.200%, 01/11/27.....	26,976	28,911,967	TOTAL SPAIN.....		<u>67,730,316</u>
3.050%, 01/11/28.....	11,550	12,296,318	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.2%)		
# 3.650%, 01/08/29.....	5,000	5,550,824	European Financial Stability Facility		
TOTAL JAPAN.....		<u>175,081,194</u>	0.000%, 11/17/22..... EUR	19,769	22,334,106
NETHERLANDS — (1.3%)			Inter-American Development Bank		
ABN AMRO Bank NV			6.750%, 07/15/27.....	1,942	2,563,478
0.500%, 07/17/23..... EUR	911	1,033,089	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>24,897,584</u>
Ahold Finance USA LLC			SWEDEN — (1.0%)		
6.875%, 05/01/29.....	704	918,281	Kommuninvest I Sverige AB		
Cooperatieve Rabobank UA			0.250%, 06/01/22..... SEK	296,540	30,834,351
# 3.875%, 02/08/22.....	4,090	4,257,383	1.000%, 11/13/23..... SEK	500,000	53,504,960
0.750%, 08/29/23..... EUR	1,200	1,373,583	Svenska Handelsbanken AB		
3.375%, 05/21/25.....	17,522	18,720,938	0.250%, 02/28/22..... EUR	9,390	10,563,064
Heineken NV			0.500%, 03/21/23..... EUR	1,000	1,135,442
#Ω 2.750%, 04/01/23.....	2,219	2,258,211	Swedbank AB		
ING Bank NV			0.300%, 09/06/22..... EUR	4,800	5,394,820
Ω 2.050%, 08/15/21.....	5,000	5,010,850	TOTAL SWEDEN.....		<u>101,432,637</u>
ING Groep NV			SWITZERLAND — (0.7%)		
1.000%, 09/20/23..... EUR	2,400	2,763,649	ABB Finance USA, Inc.		
# 3.950%, 03/29/27.....	10,000	10,746,743	2.875%, 05/08/22.....	3,884	3,979,088
# 4.050%, 04/09/29.....	4,000	4,410,873	Credit Suisse AG		
Shell International Finance BV			3.000%, 10/29/21.....	3,011	3,069,679
2.250%, 11/10/20.....	4,646	4,662,271	3.625%, 09/09/24.....	16,929	18,002,741
3.250%, 05/11/25.....	31,117	33,031,007	Novartis Capital Corp.		
2.875%, 05/10/26.....	29,810	31,077,078	3.100%, 05/17/27.....	10,983	11,712,824
# 2.500%, 09/12/26.....	11,169	11,435,958	Roche Holdings, Inc.		
TOTAL NETHERLANDS.....		<u>131,699,914</u>	Ω 2.625%, 05/15/26.....	1,000	1,029,874
NORWAY — (0.1%)			#Ω 2.375%, 01/28/27.....	14,000	14,189,992
Equinor ASA					
2.450%, 01/17/23.....	3,586	3,649,721			
0.875%, 02/17/23..... EUR	2,913	3,344,515			
# 2.650%, 01/15/24.....	6,950	7,152,798			
TOTAL NORWAY.....		<u>14,147,034</u>			

**DFA INVESTMENT GRADE 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 — (Continued)			UNITED KINGDOM — (Continued)		
UBS Group Funding			3.750%, 01/11/27.....	10,250	\$ 10,841,563
Switzerland AG			4.375%, 03/22/28.....	4,000	4,413,447
Ω 4.125%, 09/24/25.....	20,990	<u>\$22,876,375</u>	Mead Johnson Nutrition Co.		
TOTAL SWITZERLAND.....		<u>74,860,573</u>	4.125%, 11/15/25.....	5,931	6,513,179
UNITED KINGDOM — (2.7%)			National Grid North America, Inc.		
AstraZeneca P.L.C.			0.750%, 08/08/23..... EUR	450	512,856
2.375%, 11/16/20.....	2,316	2,326,497	Nationwide Building Society		
3.375%, 11/16/25.....	8,259	8,735,837	Ω 3.900%, 07/21/25.....	4,600	5,018,758
4.000%, 01/17/29.....	2,000	2,241,081	NatWest Markets P.L.C.		
BAE Systems Holdings, Inc.			0.625%, 03/02/22..... EUR	6,800	7,671,391
Ω 2.850%, 12/15/20.....	1,239	1,248,348	Praxair, Inc.		
Barclays P.L.C.			# 2.200%, 08/15/22.....	800	805,689
2.750%, 11/08/19.....	626	626,036	Rolls-Royce P.L.C.		
1.500%, 04/01/22..... EUR	2,800	3,233,325	0.875%, 05/09/24..... EUR	2,510	2,853,252
3.650%, 03/16/25.....	14,330	14,826,134	Ω 3.625%, 10/14/25.....	20,258	21,141,925
# 4.375%, 01/12/26.....	9,970	10,713,450	Royal Bank of Scotland Group P.L.C.		
BAT International Finance P.L.C.			2.500%, 03/22/23..... EUR	4,900	5,862,927
2.375%, 01/19/23..... EUR	5,895	7,020,061	4.800%, 04/05/26.....	4,800	5,324,923
BP Capital Markets America, Inc.			Standard Chartered P.L.C.		
3.245%, 05/06/22.....	2,848	2,941,472	Ω 4.050%, 04/12/26.....	4,380	4,653,899
3.119%, 05/04/26.....	8,415	8,820,114	TechnipFMC P.L.C.		
3.017%, 01/16/27.....	11,773	12,250,906	3.450%, 10/01/22.....	4,235	4,314,511
BP Capital Markets P.L.C.			Unilever Capital Corp.		
3.535%, 11/04/24.....	2,240	2,387,642	2.000%, 07/28/26.....	1,900	1,878,860
# 3.017%, 01/16/27.....	1,700	1,718,713	Vodafone Group P.L.C.		
3.279%, 09/19/27.....	11,000	11,608,146	7.875%, 02/15/30.....	7,107	<u>9,888,224</u>
British Telecommunications P.L.C.			TOTAL UNITED KINGDOM....		<u>278,429,691</u>
1.125%, 03/10/23..... EUR	2,800	3,225,556	UNITED STATES — (38.0%)		
0.875%, 09/26/23..... EUR	4,900	5,605,221	3M Co.		
5.125%, 12/04/28.....	7,200	8,372,601	2.875%, 10/15/27.....	14,390	15,081,255
Coca-Cola European Partners P.L.C.			Abbott Ireland Financing DAC		
1.125%, 05/26/24..... EUR	7,555	8,823,918	0.000%, 09/27/20..... EUR	864	964,904
Diageo Investment Corp.			Abbott Laboratories		
2.875%, 05/11/22.....	131	134,068	2.950%, 03/15/25.....	12,469	13,007,416
GlaxoSmithKline Capital, Inc.			AbbVie, Inc.		
3.875%, 05/15/28.....	7,700	8,607,048	2.900%, 11/06/22.....	2,800	2,854,391
HSBC Holdings P.L.C.			3.600%, 05/14/25.....	18,850	19,743,550
3.400%, 03/08/21.....	4,100	4,171,271	# 4.250%, 11/14/28.....	25,500	27,714,187
4.000%, 03/30/22.....	5,009	5,244,199	Activision Blizzard, Inc.		
4.300%, 03/08/26.....	13,270	14,468,290	# 3.400%, 06/15/27.....	6,308	6,604,915
3.900%, 05/25/26.....	12,666	13,527,681	Adobe, Inc.		
HSBC USA, Inc.			3.250%, 02/01/25.....	1,920	2,032,127
2.375%, 11/13/19.....	317	317,029	Advance Auto Parts, Inc.		
3.500%, 06/23/24.....	12,593	13,329,891	4.500%, 12/01/23.....	1,186	1,279,101
Janus Capital Group, Inc.			Aetna, Inc.		
4.875%, 08/01/25.....	9,046	9,865,949	2.750%, 11/15/22.....	8,320	8,439,863
Lloyds Banking Group P.L.C.			3.500%, 11/15/24.....	5,359	5,619,130
1.000%, 11/09/23..... EUR	300	343,803	Affiliated Managers Group, Inc.		
			3.500%, 08/01/25.....	3,410	3,571,587

**DFA INVESTMENT GRADE 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)		
Aflac, Inc.			Anthem, Inc.		
# 3.250%, 03/17/25.....	11,007	\$11,582,845	4.350%, 08/15/20.....	1,087	\$ 1,106,798
Alabama Power Co.			# 3.125%, 05/15/22.....	2,177	2,234,898
2.800%, 04/01/25.....	2,560	2,628,505	# 3.500%, 08/15/24.....	4,986	5,245,192
Albemarle Corp.			3.650%, 12/01/27.....	4,000	4,231,246
4.150%, 12/01/24.....	7,365	7,945,052	# 4.101%, 03/01/28.....	16,600	18,050,757
Allergan Finance LLC			Aon Corp.		
3.250%, 10/01/22.....	7,562	7,737,424	5.000%, 09/30/20.....	810	831,896
Allergan Funding SCS			Aon P.L.C.		
3.450%, 03/15/22.....	12,881	13,202,639	4.000%, 11/27/23.....	4,000	4,269,409
3.800%, 03/15/25.....	2,471	2,599,703	3.500%, 06/14/24.....	9,147	9,619,394
Allstate Corp. (The)			Apache Corp.		
5.350%, 06/01/33.....	7,500	9,504,178	3.250%, 04/15/22.....	3,282	3,340,367
Alphabet, Inc.			# 4.375%, 10/15/28.....	5,000	4,962,693
# 1.998%, 08/15/26.....	7,385	7,394,303	Apple, Inc.		
Altria Group, Inc.			# 2.500%, 02/09/25.....	4,560	4,683,439
4.750%, 05/05/21.....	208	216,096	3.250%, 02/23/26.....	19,942	21,240,401
Amazon.com, Inc.			# 2.450%, 08/04/26.....	17,090	17,443,934
3.150%, 08/22/27.....	9,200	9,815,660	# 3.350%, 02/09/27.....	33,607	36,064,422
Ameren Corp.			3.000%, 06/20/27.....	11,436	12,066,456
2.700%, 11/15/20.....	988	994,550	# 3.000%, 11/13/27.....	26,919	28,446,653
3.650%, 02/15/26.....	10,631	11,237,244	Applied Materials, Inc.		
American Express Credit Corp.			# 3.300%, 04/01/27.....	16,750	17,907,254
2.250%, 05/05/21.....	148	148,791	Archer-Daniels-Midland Co.		
3.300%, 05/03/27.....	16,929	18,200,116	2.500%, 08/11/26.....	4,942	5,013,445
American International Group, Inc.			Arizona Public Service Co.		
3.300%, 03/01/21.....	1,483	1,507,175	3.150%, 05/15/25.....	9,580	9,979,926
4.875%, 06/01/22.....	1,425	1,528,043	Arrow Electronics, Inc.		
1.500%, 06/08/23.....	2,000	2,325,158	3.875%, 01/12/28.....	12,338	12,756,104
# 4.125%, 02/15/24.....	10,069	10,817,283	Assurant, Inc.		
3.750%, 07/10/25.....	9,247	9,892,838	# 4.000%, 03/15/23.....	6,399	6,662,360
3.900%, 04/01/26.....	6,429	6,916,039	AT&T, Inc.		
4.200%, 04/01/28.....	2,100	2,309,042	4.000%, 01/15/22.....	1,152	1,202,547
American Water Capital Corp.			# 3.550%, 06/01/24.....	4,480	4,700,395
3.850%, 03/01/24.....	2,115	2,256,058	3.950%, 01/15/25.....	9,885	10,581,108
2.950%, 09/01/27.....	584	600,739	3.400%, 05/15/25.....	23,617	24,752,212
Ameriprise Financial, Inc.			# 3.600%, 07/15/25.....	12,500	13,190,307
5.300%, 03/15/20.....	129	130,507	3.800%, 02/15/27.....	8,782	9,397,209
# 4.000%, 10/15/23.....	3,722	3,976,388	Autodesk, Inc.		
2.875%, 09/15/26.....	6,175	6,372,890	3.125%, 06/15/20.....	372	373,959
AmerisourceBergen Corp.			4.375%, 06/15/25.....	3,015	3,304,695
3.400%, 05/15/24.....	1,223	1,273,030	3.500%, 06/15/27.....	12,009	12,470,417
3.450%, 12/15/27.....	3,000	3,130,018	Automatic Data Processing, Inc.		
Amgen, Inc.			3.375%, 09/15/25.....	12,356	13,284,073
# 4.100%, 06/15/21.....	6,993	7,218,457	AutoZone, Inc.		
3.625%, 05/22/24.....	6,399	6,799,992	2.875%, 01/15/23.....	11,988	12,209,135
# 3.125%, 05/01/25.....	3,200	3,337,796	# 3.125%, 07/15/23.....	1,270	1,309,949
2.600%, 08/19/26.....	10,375	10,483,522	# 3.250%, 04/15/25.....	6,203	6,464,118
Analog Devices, Inc.			# 3.125%, 04/21/26.....	988	1,024,917
3.900%, 12/15/25.....	4,965	5,358,148	Avnet, Inc.		
# 3.500%, 12/05/26.....	11,977	12,577,912	4.625%, 04/15/26.....	5,560	5,934,255
			AXIS Specialty Finance P.L.C.		
			# 4.000%, 12/06/27.....	20,320	21,279,240

**DFA INVESTMENT GRADE 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)		
Baker Hughes a GE Co. LLC			Burlington Northern Santa		
3.200%, 08/15/21.....	183	\$ 187,214	Fe LLC		
Baker Hughes a GE Co. LLC /			3.000%, 04/01/25.....	4,279	\$ 4,483,478
Baker Hughes Co-Obligor,			7.000%, 12/15/25.....	858	1,088,460
Inc.			CA, Inc.		
3.337%, 12/15/27.....	1,900	1,957,570	4.700%, 03/15/27.....	17,502	18,564,110
Baltimore Gas & Electric Co.			Campbell Soup Co.		
2.400%, 08/15/26.....	692	692,881	4.250%, 04/15/21.....	1,024	1,054,012
Bank of America Corp.			# 2.500%, 08/02/22.....	1,939	1,953,189
# 4.000%, 04/01/24.....	6,120	6,578,326	3.300%, 03/19/25.....	4,045	4,148,158
# 3.875%, 08/01/25.....	2,350	2,540,174	4.150%, 03/15/28.....	9,628	10,384,500
(r) 3.419%, 12/20/28.....	15,341	16,072,959	Capital One Financial Corp.		
Bank of New York Mellon			4.750%, 07/15/21.....	1,956	2,043,263
Corp. (The)			3.750%, 04/24/24.....	4,607	4,868,519
3.650%, 02/04/24.....	10,524	11,215,397	0.800%, 06/12/24.....	2,650	3,002,265
3.000%, 02/24/25.....	1,913	2,004,777	# 3.200%, 02/05/25.....	2,700	2,795,924
2.800%, 05/04/26.....	7,088	7,313,157	3.750%, 03/09/27.....	7,165	7,610,499
Baxter International, Inc.			# 3.800%, 01/31/28.....	3,000	3,190,344
# 2.600%, 08/15/26.....	4,951	5,009,917	Cardinal Health, Inc.		
BB&T Corp.			# 4.625%, 12/15/20.....	640	657,489
3.700%, 06/05/25.....	14,345	15,413,236	3.200%, 06/15/22.....	3,840	3,929,321
Bemis Co., Inc.			# 3.410%, 06/15/27.....	17,718	18,021,000
Ω 4.500%, 10/15/21.....	640	662,696	Caterpillar, Inc.		
Berkshire Hathaway, Inc.			# 2.600%, 06/26/22.....	2,531	2,572,295
0.750%, 03/16/23.....	EUR 650	741,106	3.400%, 05/15/24.....	1,823	1,924,751
3.125%, 03/15/26.....	33,128	35,230,153	CBS Corp.		
Best Buy Co., Inc.			3.500%, 01/15/25.....	2,364	2,467,169
4.450%, 10/01/28.....	19,493	21,294,883	2.900%, 01/15/27.....	26,061	26,025,602
Biogen, Inc.			7.875%, 07/30/30.....	1,137	1,603,286
2.900%, 09/15/20.....	14,678	14,794,108	Celgene Corp.		
4.050%, 09/15/25.....	8,950	9,808,474	4.000%, 08/15/23.....	8,237	8,765,888
Black Hills Corp.			3.625%, 05/15/24.....	4,433	4,690,126
4.350%, 05/01/33.....	1,750	1,966,137	CenterPoint Energy		
BlackRock, Inc.			Resources Corp.		
# 3.200%, 03/15/27.....	24,563	26,118,367	4.500%, 01/15/21.....	1,549	1,585,261
Boeing Co. (The)			4.000%, 04/01/28.....	4,800	5,217,031
# 8.750%, 08/15/21.....	977	1,087,390	Charles Schwab Corp. (The)		
2.500%, 03/01/25.....	6,399	6,462,846	# 3.000%, 03/10/25.....	12,777	13,284,076
# 2.600%, 10/30/25.....	3,568	3,616,605	Chevron Corp.		
Booking Holdings, Inc.			# 2.954%, 05/16/26.....	11,356	11,959,085
0.800%, 03/10/22.....	EUR 2,000	2,275,434	Chubb INA Holdings, Inc.		
2.150%, 11/25/22.....	EUR 4,020	4,762,657	2.875%, 11/03/22.....	1,852	1,905,060
3.600%, 06/01/26.....	12,494	13,484,080	2.700%, 03/13/23.....	2,965	3,033,031
# 3.550%, 03/15/28.....	5,000	5,386,237	3.350%, 05/15/24.....	5,120	5,406,559
Boston Scientific Corp.			Cigna Corp.		
4.125%, 10/01/23.....	1,472	1,572,765	Ω 3.900%, 02/15/22.....	4,767	4,944,289
Bristol-Myers Squibb Co.			Ω 4.000%, 02/15/22.....	743	768,738
# 2.000%, 08/01/22.....	4,244	4,268,929	#Ω 3.500%, 06/15/24.....	8,342	8,678,734
Brown & Brown, Inc.			Ω 3.250%, 04/15/25.....	4,500	4,639,932
4.200%, 09/15/24.....	4,660	4,972,594	Ω 3.400%, 03/01/27.....	14,920	15,392,905
Bunge, Ltd. Finance Corp.			Cincinnati Financial Corp.		
3.750%, 09/25/27.....	15,000	15,502,331	6.920%, 05/15/28.....	4,000	5,254,555
			Citigroup, Inc.		
			4.500%, 01/14/22.....	1,472	1,547,831

**DFA INVESTMENT GRADE 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)		
3.750%, 06/16/24.....	2,560	\$ 2,719,581	3.250%, 08/15/29.....	4,000	\$ 4,029,781
3.300%, 04/27/25.....	7,679	8,046,522	Danaher Corp.		
Clorox Co. (The)			# 3.350%, 09/15/25.....	1,483	1,568,742
3.100%, 10/01/27.....	5,077	5,327,684	Deere & Co.		
# 3.900%, 05/15/28.....	16,112	17,776,705	5.375%, 10/16/29.....	467	586,238
CME Group, Inc.			Discover Bank		
# 3.000%, 03/15/25.....	2,833	2,978,907	4.650%, 09/13/28.....	2,800	3,146,969
CMS Energy Corp.			Discovery		
3.875%, 03/01/24.....	1,725	1,819,184	Communications LLC		
3.600%, 11/15/25.....	3,163	3,324,933	3.500%, 06/15/22.....	7,694	7,925,942
3.000%, 05/15/26.....	4,942	5,084,971	3.250%, 04/01/23.....	640	658,652
CNA Financial Corp.			# 3.900%, 11/15/24.....	5,376	5,693,127
4.500%, 03/01/26.....	22,057	24,426,362	3.450%, 03/15/25.....	5,671	5,878,583
Coca-Cola Co. (The)			Dollar General Corp.		
3.200%, 11/01/23.....	13,789	14,534,967	3.250%, 04/15/23.....	6,733	6,982,516
# 2.250%, 09/01/26.....	12,603	12,741,105	# 4.150%, 11/01/25.....	1,604	1,749,364
2.900%, 05/25/27.....	13,535	14,277,463	Dollar Tree, Inc.		
Comcast Cable			4.200%, 05/15/28.....	35,940	39,034,155
Communications Holdings, Inc.			Dominion Energy Gas Holdings LLC		
9.455%, 11/15/22.....	2,731	3,340,491	# 2.800%, 11/15/20.....	7,166	7,221,637
Comcast Corp.			Dominion Energy, Inc.		
3.375%, 08/15/25.....	4,946	5,269,643	3.900%, 10/01/25.....	10,013	10,784,796
# 3.150%, 03/01/26.....	9,198	9,709,640	Dow Chemical Co. (The)		
3.150%, 02/15/28.....	5,000	5,253,873	3.000%, 11/15/22.....	1,694	1,734,414
# 4.250%, 10/15/30.....	5,000	5,762,058	# 3.500%, 10/01/24.....	7,452	7,808,334
# 7.050%, 03/15/33.....	2,200	3,159,721	DTE Energy Co.		
Comerica, Inc.			3.850%, 12/01/23.....	960	1,014,638
# 4.000%, 02/01/29.....	5,000	5,546,609	2.850%, 10/01/26.....	1,000	1,015,362
Conagra Brands, Inc.			6.375%, 04/15/33.....	2,305	3,083,412
3.200%, 01/25/23.....	4,643	4,799,129	Duke Energy Corp.		
ConocoPhillips Co.			3.750%, 04/15/24.....	5,705	6,062,702
# 4.950%, 03/15/26.....	14,827	17,082,093	DXC Technology Co.		
ConocoPhillips Holding Co.			4.450%, 09/18/22.....	3,200	3,348,558
6.950%, 04/15/29.....	9,700	13,191,449	# 4.750%, 04/15/27.....	35,329	37,337,800
Consolidated Edison Co. of New York, Inc.			E*TRADE Financial Corp.		
3.300%, 12/01/24.....	1,280	1,343,010	4.500%, 06/20/28.....	8,496	9,261,995
Constellation Brands, Inc.			Eastman Chemical Co.		
# 3.600%, 02/15/28.....	6,325	6,683,666	2.700%, 01/15/20.....	137	137,103
Corning, Inc.			4.500%, 01/15/21.....	88	89,738
3.700%, 11/15/23.....	2,710	2,838,517	3.600%, 08/15/22.....	297	306,877
Costco Wholesale Corp.			1.500%, 05/26/23.....	EUR 7,630	8,913,098
3.000%, 05/18/27.....	19,300	20,543,481	3.800%, 03/15/25.....	9,527	9,974,307
Cox Communications, Inc.			Eaton Corp.		
Ω 3.850%, 02/01/25.....	6,790	7,215,017	4.000%, 11/02/32.....	11,600	13,343,256
Ω 3.500%, 08/15/27.....	1,200	1,267,438	Eaton Vance Corp.		
CSX Corp.			3.500%, 04/06/27.....	10,462	11,052,508
# 4.250%, 06/01/21.....	748	769,274	eBay, Inc.		
CVS Health Corp.			# 3.800%, 03/09/22.....	5,177	5,363,346
2.800%, 07/20/20.....	1,913	1,922,075	2.600%, 07/15/22.....	1,688	1,705,607
# 2.125%, 06/01/21.....	1,285	1,287,542	3.600%, 06/05/27.....	13,375	13,973,039
3.375%, 08/12/24.....	14,857	15,482,211	Ecolab, Inc.		
3.875%, 07/20/25.....	13,408	14,255,935	4.350%, 12/08/21.....	480	504,474
			# 2.700%, 11/01/26.....	4,448	4,589,127

**DFA INVESTMENT GRADE PORTFOLIO**

CONTINUED

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UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Electronic Arts, Inc.			FMR LLC		
4.800%, 03/01/26.....	15,000	\$17,120,078	Ω 4.950%, 02/01/33.....	2,400	\$ 2,983,529
Emerson Electric Co.			GATX Corp.		
3.150%, 06/01/25.....	5,312	5,567,523	3.250%, 03/30/25.....	5,120	5,244,326
Energy Transfer Operating			# 3.250%, 09/15/26.....	7,749	7,908,299
L.P.			General Electric Co.		
4.750%, 01/15/26.....	8,233	8,918,752	6.750%, 03/15/32.....	29,038	36,988,321
Enterprise Products			General Mills, Inc.		
Operating LLC			4.200%, 04/17/28.....	8,600	9,631,375
5.200%, 09/01/20.....	480	492,500	General Motors Co.		
3.900%, 02/15/24.....	2,080	2,215,697	4.200%, 10/01/27.....	2,000	2,044,147
3.700%, 02/15/26.....	5,276	5,608,525	General Motors Financial Co.,		
6.875%, 03/01/33.....	700	957,438	Inc.		
EOG Resources, Inc.			5.250%, 03/01/26.....	17,826	19,339,078
4.100%, 02/01/21.....	1,722	1,768,938	4.350%, 01/17/27.....	4,942	5,096,821
3.150%, 04/01/25.....	6,718	7,054,353	Georgia Power Co.		
EQT Corp.			3.250%, 04/01/26.....	3,000	3,128,764
# 3.900%, 10/01/27.....	8,525	7,521,578	# 3.250%, 03/30/27.....	15,966	16,648,302
ERAC USA Finance LLC			Georgia-Pacific LLC		
#Ω 3.850%, 11/15/24.....	6,590	7,036,394	7.750%, 11/15/29.....	1,000	1,436,320
Evergy, Inc.			Gilead Sciences, Inc.		
4.850%, 06/01/21.....	2,466	2,555,110	4.400%, 12/01/21.....	1,414	1,476,510
Eversource Energy			3.700%, 04/01/24.....	10,612	11,276,657
2.500%, 03/15/21.....	494	496,992	3.650%, 03/01/26.....	8,806	9,460,871
2.800%, 05/01/23.....	4,743	4,819,527	Global Payments, Inc.		
4.250%, 04/01/29.....	1,000	1,123,762	# 4.800%, 04/01/26.....	7,031	7,899,260
Exelon Corp.			4.450%, 06/01/28.....	7,882	8,791,761
2.450%, 04/15/21.....	370	372,432	Goldman Sachs Group, Inc.		
3.950%, 06/15/25.....	2,323	2,516,572	(The)		
3.400%, 04/15/26.....	20,540	21,607,109	6.000%, 06/15/20.....	42	43,036
Exelon Generation Co. LLC			# 5.250%, 07/27/21.....	2,240	2,361,427
# 2.950%, 01/15/20.....	326	326,195	4.000%, 03/03/24.....	21,404	22,863,532
Exxon Mobil Corp.			3.750%, 05/22/25.....	8,213	8,712,292
3.176%, 03/15/24.....	2,929	3,083,566	3.750%, 02/25/26.....	5,350	5,691,562
# 2.440%, 08/16/29.....	3,500	3,530,448	Halliburton Co.		
FedEx Corp.			3.500%, 08/01/23.....	6,399	6,651,327
2.625%, 08/01/22.....	3,357	3,403,598	3.800%, 11/15/25.....	4,981	5,248,053
1.000%, 01/11/23..... EUR	8,560	9,788,351	Harley-Davidson, Inc.		
# 4.000%, 01/15/24.....	8,491	9,074,155	# 3.500%, 07/28/25.....	5,593	5,835,108
# 3.200%, 02/01/25.....	3,744	3,889,584	Hasbro, Inc.		
# 3.400%, 02/15/28.....	5,250	5,412,995	3.500%, 09/15/27.....	3,300	3,375,394
4.900%, 01/15/34.....	2,075	2,392,424	Hewlett Packard Enterprise		
Fidelity National Information			Co.		
Services, Inc.			4.900%, 10/15/25.....	6,965	7,788,168
2.250%, 08/15/21.....	3,855	3,868,275	Honeywell International, Inc.		
5.000%, 10/15/25.....	4,265	4,876,133	2.500%, 11/01/26.....	9,698	9,922,047
Fifth Third Bancorp			Hormel Foods Corp.		
# 3.950%, 03/14/28.....	26,032	28,509,102	4.125%, 04/15/21.....	1,479	1,521,689
FirstEnergy Corp.			Humana, Inc.		
7.375%, 11/15/31.....	2,368	3,368,730	# 3.850%, 10/01/24.....	7,825	8,298,713
Fluor Corp.			Huntington Bancshares, Inc.		
1.750%, 03/21/23..... EUR	4,500	4,764,906	3.150%, 03/14/21.....	1,582	1,604,123
4.250%, 09/15/28.....	5,500	5,448,812	# 2.300%, 01/14/22.....	2,292	2,305,033



**DFA INVESTMENT GRADE PORTFOLIO**

CONTINUED

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UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Hyatt Hotels Corp.			KeyCorp		
# 3.375%, 07/15/23.....	1,936	\$ 2,006,895	2.900%, 09/15/20.....	319	\$ 321,632
Illinois Tool Works, Inc.			5.100%, 03/24/21.....	101	105,154
1.250%, 05/22/23..... EUR	1,000	1,164,326	Kimberly-Clark Corp.		
# 3.500%, 03/01/24.....	6,399	6,788,214	# 2.400%, 06/01/23.....	1,920	1,960,155
Intel Corp.			Kohl's Corp.		
# 2.700%, 12/15/22.....	413	424,414	4.750%, 12/15/23.....	1,417	1,521,751
# 3.150%, 05/11/27.....	2,500	2,675,016	Kraft Heinz Foods Co.		
4.000%, 12/15/32.....	3,200	3,731,072	3.950%, 07/15/25.....	18,315	19,296,002
Intercontinental Exchange, Inc.			Kroger Co. (The)		
3.750%, 12/01/25.....	10,000	10,823,000	3.850%, 08/01/23.....	3,341	3,529,615
International Business Machines Corp.			7.500%, 04/01/31.....	16,177	22,500,319
# 2.250%, 02/19/21.....	17,824	17,912,860	L3Harris Technologies, Inc.		
# 3.375%, 08/01/23.....	4,409	4,611,625	2.700%, 04/27/20.....	121	121,200
# 3.625%, 02/12/24.....	9,600	10,189,892	#Ω 3.950%, 05/28/24.....	2,469	2,633,451
# 3.300%, 01/27/27.....	26,154	27,747,111	Laboratory Corp. of America Holdings		
International Paper Co.			4.000%, 11/01/23.....	3,840	4,077,270
# 3.650%, 06/15/24.....	7,850	8,283,447	# 3.600%, 09/01/27.....	2,500	2,656,477
3.800%, 01/15/26.....	3,050	3,257,358	Lam Research Corp.		
Interpublic Group of Cos., Inc. (The)			3.800%, 03/15/25.....	4,094	4,389,136
4.200%, 04/15/24.....	3,903	4,195,512	4.000%, 03/15/29.....	3,000	3,320,034
Jefferies Group LLC / Jefferies Group Capital Finance, Inc.			Lear Corp.		
# 4.850%, 01/15/27.....	6,594	7,102,018	# 3.800%, 09/15/27.....	5,000	5,063,893
JM Smucker Co. (The)			Legg Mason, Inc.		
3.500%, 03/15/25.....	6,042	6,371,966	# 3.950%, 07/15/24.....	4,736	5,029,610
Johnson & Johnson			4.750%, 03/15/26.....	9,317	10,236,928
# 2.450%, 03/01/26.....	3,212	3,289,794	Liberty Mutual Group, Inc.		
Johnson Controls International P.L.C.			Ω 4.569%, 02/01/29.....	6,665	7,531,721
1.000%, 09/15/23..... EUR	13,315	15,264,714	Lincoln National Corp.		
# 3.625%, 07/02/24.....	915	963,210	6.250%, 02/15/20.....	117	118,329
JPMorgan Chase & Co.			Lockheed Martin Corp.		
2.750%, 02/01/23..... EUR	5,750	6,983,741	2.900%, 03/01/25.....	4,480	4,680,050
3.625%, 05/13/24.....	12,131	12,902,562	3.550%, 01/15/26.....	4,800	5,187,222
# 3.900%, 07/15/25.....	13,351	14,390,879	Loews Corp.		
2.950%, 10/01/26.....	500	515,865	# 2.625%, 05/15/23.....	3,761	3,833,828
Juniper Networks, Inc.			3.750%, 04/01/26.....	10,670	11,511,982
# 4.500%, 03/15/24.....	4,224	4,562,195	Lowe's Cos., Inc.		
# 3.750%, 08/15/29.....	4,000	4,064,518	# 3.120%, 04/15/22.....	292	298,886
Kellogg Co.			3.375%, 09/15/25.....	5,183	5,492,335
# 3.250%, 04/01/26.....	13,739	14,330,026	LYB International Finance II BV		
# 3.400%, 11/15/27.....	14,600	15,354,961	1.875%, 03/02/22..... EUR	4,900	5,666,298
7.450%, 04/01/31.....	6,959	9,689,414	3.500%, 03/02/27.....	4,166	4,340,780
Keurig Dr Pepper, Inc.			LyondellBasell Industries NV		
2.000%, 01/15/20.....	88	87,973	5.750%, 04/15/24.....	5,827	6,581,042
3.400%, 11/15/25.....	5,885	6,161,306	Magellan Midstream Partners L.P.		
KeyBank NA			# 4.250%, 02/01/21.....	1,516	1,557,517
2.500%, 12/15/19.....	153	153,083	Manufacturers & Traders Trust Co.		
3.300%, 06/01/25.....	750	795,262	2.100%, 02/06/20.....	243	243,087
			2.900%, 02/06/25.....	8,028	8,300,693

**DFA INVESTMENT GRADE 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)		
Marathon Petroleum Corp.			National Oilwell Varco, Inc.		
3.625%, 09/15/24.....	8,191	\$ 8,644,482	# 2.600%, 12/01/22.....	3,923	\$ 3,954,489
Marriott International, Inc.			National Rural Utilities		
2.875%, 03/01/21.....	1,009	1,020,238	Cooperative Finance Corp.		
4.000%, 04/15/28.....	7,900	8,526,785	8.000%, 03/01/32.....	2,708	4,065,023
Marsh & McLennan Cos., Inc.			NetApp, Inc.		
3.500%, 06/03/24.....	8,320	8,754,324	3.250%, 12/15/22.....	1,088	1,109,389
Mastercard, Inc.			# 3.300%, 09/29/24.....	3,451	3,549,756
1.100%, 12/01/22..... EUR	405	466,873	Newell Brands, Inc.		
2.950%, 11/21/26.....	2,700	2,851,809	4.000%, 06/15/22.....	6,483	6,663,417
Maxim Integrated Products,			Newmont Goldcorp Corp.		
Inc.			3.625%, 06/09/21.....	3,975	4,066,617
3.450%, 06/15/27.....	5,931	6,102,200	NextEra Energy Capital		
McDonald's Corp.			Holdings, Inc.		
# 2.200%, 05/26/20.....	802	803,196	4.500%, 06/01/21.....	828	855,177
3.500%, 07/15/20.....	4,915	4,969,148	3.550%, 05/01/27.....	25,641	27,316,012
2.000%, 06/01/23..... EUR	3,100	3,716,404	NIKE, Inc.		
0.625%, 01/29/24..... EUR	8,900	10,172,058	# 2.375%, 11/01/26.....	28,083	28,774,622
McKesson Corp.			NiSource, Inc.		
3.796%, 03/15/24.....	4,348	4,563,676	3.850%, 02/15/23.....	2,335	2,433,693
4.750%, 05/30/29.....	7,500	8,414,887	Noble Energy, Inc.		
Medtronic, Inc.			3.900%, 11/15/24.....	1,556	1,639,634
3.500%, 03/15/25.....	880	945,980	# 3.850%, 01/15/28.....	12,760	13,254,768
Merck & Co., Inc.			Nordstrom, Inc.		
2.750%, 02/10/25.....	11,609	12,048,592	4.750%, 05/01/20.....	1,337	1,352,580
MetLife, Inc.			4.000%, 10/15/21.....	960	983,623
# 3.600%, 04/10/24.....	6,140	6,527,118	# 4.000%, 03/15/27.....	27,954	29,088,264
Microsoft Corp.			Northrop Grumman Corp.		
# 2.700%, 02/12/25.....	1,567	1,630,871	3.250%, 08/01/23.....	988	1,030,742
# 2.400%, 08/08/26.....	29,634	30,363,478	Nucor Corp.		
# 3.300%, 02/06/27.....	14,692	15,903,586	# 3.950%, 05/01/28.....	10,245	11,207,584
Molson Coors Brewing Co.			Nuveen Finance LLC		
# 3.500%, 05/01/22.....	2,787	2,870,030	Ω 4.125%, 11/01/24.....	2,748	2,984,229
3.000%, 07/15/26.....	18,416	18,635,942	NVIDIA Corp.		
Morgan Stanley			3.200%, 09/16/26.....	3,800	4,003,550
5.500%, 07/28/21.....	865	915,498	Occidental Petroleum Corp.		
3.875%, 04/29/24.....	11,982	12,776,491	2.700%, 02/15/23.....	420	423,208
3.875%, 01/27/26.....	18,683	20,166,377	3.400%, 04/15/26.....	7,291	7,421,238
# 3.625%, 01/20/27.....	18,926	20,187,628	# 3.000%, 02/15/27.....	7,118	7,055,216
Mosaic Co. (The)			Ohio Power Co.		
4.250%, 11/15/23.....	3,965	4,223,558	# 5.375%, 10/01/21.....	2,308	2,455,634
# 4.050%, 11/15/27.....	6,000	6,343,183	Omnicom Group, Inc. /		
Motorola Solutions, Inc.			Omnicom Capital, Inc.		
# 3.750%, 05/15/22.....	1,799	1,869,653	3.650%, 11/01/24.....	6,057	6,400,278
3.500%, 03/01/23.....	3,200	3,314,965	ONEOK, Inc.		
4.600%, 05/23/29.....	4,700	5,169,659	4.000%, 07/13/27.....	6,623	6,987,149
MPLX L.P.			Oracle Corp.		
4.125%, 03/01/27.....	12,320	12,938,169	2.950%, 05/15/25.....	27,858	28,978,234
Mylan NV			# 2.650%, 07/15/26.....	39,785	40,827,778
3.950%, 06/15/26.....	18,167	18,860,994	3.250%, 11/15/27.....	36,794	39,202,810
Mylan, Inc.			O'Reilly Automotive, Inc.		
# 4.200%, 11/29/23.....	4,480	4,692,751	# 3.600%, 09/01/27.....	21,580	23,069,110
Nasdaq, Inc.			Packaging Corp. of America		
4.250%, 06/01/24.....	2,816	3,043,955	4.500%, 11/01/23.....	3,888	4,170,016

**DFA INVESTMENT GRADE 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)		
Parker-Hannifin Corp.			Puget Energy, Inc.		
3.300%, 11/21/24.....	6,093	\$ 6,389,429	6.000%, 09/01/21.....	7,900	\$ 8,430,334
# 3.250%, 06/14/29.....	6,200	6,504,725	QUALCOMM, Inc.		
Penske Truck Leasing Co.			3.450%, 05/20/25.....	15,743	16,695,722
L.P. / PTL Finance Corp.			Quest Diagnostics, Inc.		
Ω 3.400%, 11/15/26.....	1,000	1,022,531	3.500%, 03/30/25.....	384	404,560
PepsiCo, Inc.			Reinsurance Group of		
# 2.750%, 03/05/22.....	2,810	2,878,695	America, Inc.		
# 2.750%, 03/01/23.....	4,480	4,626,550	5.000%, 06/01/21.....	960	1,002,235
# 3.500%, 07/17/25.....	10,309	11,126,032	4.700%, 09/15/23.....	3,840	4,181,506
PerkinElmer, Inc.			3.950%, 09/15/26.....	16,189	17,113,997
# 3.300%, 09/15/29.....	3,700	3,711,820	Republic Services, Inc.		
Pfizer, Inc.			3.550%, 06/01/22.....	4,488	4,664,182
# 3.000%, 12/15/26.....	42,108	44,676,397	Rockwell Automation, Inc.		
Philip Morris International, Inc.			2.875%, 03/01/25.....	5,738	5,947,556
# 3.250%, 11/10/24.....	7,098	7,444,095	Roper Technologies, Inc.		
Phillips 66			# 3.000%, 12/15/20.....	1,285	1,298,512
4.300%, 04/01/22.....	2,235	2,361,531	Royal Caribbean Cruises, Ltd.		
Phillips 66 Partners L.P.			7.500%, 10/15/27.....	5,180	6,627,699
3.550%, 10/01/26.....	23,603	24,657,338	3.700%, 03/15/28.....	14,325	14,836,039
3.750%, 03/01/28.....	3,265	3,428,702	salesforce.com, Inc.		
PNC Bank NA			3.700%, 04/11/28.....	12,800	14,135,296
2.950%, 02/23/25.....	8,093	8,394,879	Sempra Energy		
3.250%, 06/01/25.....	8,000	8,435,007	2.850%, 11/15/20.....	3,650	3,674,447
PNC Financial Services			# 4.050%, 12/01/23.....	4,205	4,451,578
Group, Inc. (The)			# 3.550%, 06/15/24.....	6,528	6,769,225
4.375%, 08/11/20.....	267	272,121	Sherwin-Williams Co. (The)		
# 3.300%, 03/08/22.....	795	819,306	3.450%, 08/01/25.....	6,794	7,182,586
PPG Industries, Inc.			3.450%, 06/01/27.....	1,035	1,090,688
# 3.750%, 03/15/28.....	13,512	14,742,785	# 2.950%, 08/15/29.....	6,000	6,053,760
2.800%, 08/15/29.....	2,603	2,615,557	Southern Co. (The)		
PPL Capital Funding, Inc.			3.250%, 07/01/26.....	8,992	9,381,140
# 3.400%, 06/01/23.....	3,334	3,441,592	Southern Power Co.		
3.100%, 05/15/26.....	11,200	11,475,917	# 4.150%, 12/01/25.....	5,433	5,943,851
Precision Castparts Corp.			Southwest Airlines Co.		
3.250%, 06/15/25.....	30,987	32,805,880	2.650%, 11/05/20.....	5,140	5,177,935
Principal Financial Group, Inc.			3.000%, 11/15/26.....	9,166	9,398,914
3.125%, 05/15/23.....	4,444	4,587,652	Southwest Gas Corp.		
# 3.400%, 05/15/25.....	5,700	5,993,833	3.700%, 04/01/28.....	2,900	3,128,552
3.100%, 11/15/26.....	5,472	5,677,294	Spirit AeroSystems, Inc.		
Procter & Gamble Co. (The)			# 4.600%, 06/15/28.....	4,200	4,532,075
# 2.450%, 11/03/26.....	1,077	1,109,971	Starbucks Corp.		
# 2.850%, 08/11/27.....	12,850	13,689,253	# 3.850%, 10/01/23.....	1,231	1,309,571
Progress Energy, Inc.			State Street Corp.		
# 4.875%, 12/01/19.....	547	548,169	# 3.300%, 12/16/24.....	13,947	14,746,570
4.400%, 01/15/21.....	1,225	1,252,749	# 3.550%, 08/18/25.....	8,254	8,909,040
7.750%, 03/01/31.....	2,500	3,574,817	Steelcase Inc.		
Progressive Corp. (The)			5.125%, 01/18/29.....	3,000	3,397,373
3.750%, 08/23/21.....	4,352	4,500,880	Stryker Corp.		
Prudential Financial, Inc.			2.625%, 03/15/21.....	896	904,473
3.878%, 03/27/28.....	1,215	1,343,255	3.375%, 05/15/24.....	512	538,616
PSEG Power LLC			3.375%, 11/01/25.....	11,427	12,172,227
5.125%, 04/15/20.....	2,243	2,274,274	# 3.650%, 03/07/28.....	25,656	27,872,369
4.300%, 11/15/23.....	5,815	6,184,571			

**DFA INVESTMENT GRADE 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)		
SunTrust Banks, Inc.			4.016%, 12/03/29.....	17,153	\$ 19,173,966
2.900%, 03/03/21.....	2,000	\$ 2,022,577	Viacom, Inc.		
Sysco Corp.			4.500%, 03/01/21.....	1,856	1,914,744
2.600%, 10/01/20.....	2,965	2,982,662	4.250%, 09/01/23.....	640	680,079
3.750%, 10/01/25.....	685	740,550	3.875%, 04/01/24.....	4,899	5,150,978
# 3.300%, 07/15/26.....	18,844	19,894,584	Visa, Inc.		
# 3.250%, 07/15/27.....	4,934	5,183,798	3.150%, 12/14/25.....	14,555	15,562,316
Tapestry, Inc.			VMware, Inc.		
4.250%, 04/01/25.....	16,805	17,667,390	3.900%, 08/21/27.....	1,024	1,057,007
Target Corp.			Walgreen Co.		
# 2.500%, 04/15/26.....	4,468	4,596,615	3.100%, 09/15/22.....	3,807	3,928,036
TCI Communications, Inc.			Walgreens Boots Alliance, Inc.		
7.875%, 02/15/26.....	1,520	1,990,436	3.300%, 11/18/21.....	7,828	8,002,267
TD Ameritrade Holding Corp.			3.450%, 06/01/26.....	4,465	4,621,647
2.950%, 04/01/22.....	1,785	1,824,589	Walt Disney Co. (The)		
3.625%, 04/01/25.....	7,358	7,811,768	Ω 3.700%, 09/15/24.....	14,364	15,418,153
Texas Instruments, Inc.			Waste Management, Inc.		
# 2.900%, 11/03/27.....	3,500	3,672,825	# 4.600%, 03/01/21.....	1,831	1,885,584
TJX Cos., Inc. (The)			3.500%, 05/15/24.....	4,942	5,221,494
2.250%, 09/15/26.....	17,600	17,660,983	3.125%, 03/01/25.....	3,460	3,624,983
TWDC Enterprises 18 Corp.			WEC Energy Group, Inc.		
# 3.150%, 09/17/25.....	9,588	10,211,085	2.450%, 06/15/20.....	1,658	1,661,835
Tyson Foods, Inc.			3.550%, 06/15/25.....	6,271	6,700,254
4.500%, 06/15/22.....	5,527	5,853,078	Wells Fargo & Co.		
U.S. Bank NA			# 2.600%, 07/22/20.....	297	298,321
2.800%, 01/27/25.....	5,950	6,173,605	# 3.500%, 03/08/22.....	8,768	9,053,627
Union Pacific Corp.			3.000%, 02/19/25.....	16,264	16,726,790
2.750%, 04/15/23.....	640	654,263	3.000%, 04/22/26.....	11,473	11,774,476
3.250%, 01/15/25.....	9,515	9,970,393	3.000%, 10/23/26.....	1,490	1,533,052
3.950%, 09/10/28.....	22,950	25,538,534	WestRock MWV LLC		
United Parcel Service, Inc.			# 8.200%, 01/15/30.....	19,367	26,815,937
0.375%, 11/15/23..... EUR	850	960,589	Whirlpool Corp.		
# 3.050%, 11/15/27.....	2,127	2,237,397	4.700%, 06/01/22.....	1,920	2,039,916
United Technologies Corp.			3.700%, 05/01/25.....	15,463	16,320,899
3.100%, 06/01/22.....	158	162,780	Williams Cos., Inc. (The)		
7.500%, 09/15/29.....	615	869,361	4.000%, 09/15/25.....	12,364	13,124,517
UnitedHealth Group, Inc.			3.750%, 06/15/27.....	7,863	8,186,720
# 2.750%, 02/15/23.....	8,672	8,873,535	Wisconsin Electric Power Co.		
# 3.750%, 07/15/25.....	12,530	13,589,927	3.100%, 06/01/25.....	3,200	3,342,132
3.100%, 03/15/26.....	1,290	1,345,551	WRKCo, Inc.		
Unum Group			# 4.200%, 06/01/32.....	1,800	1,997,762
4.000%, 03/15/24.....	5,051	5,362,773	Zimmer Biomet Holdings, Inc.		
3.875%, 11/05/25.....	1,977	2,096,661	3.550%, 04/01/25.....	5,634	5,959,875
4.000%, 06/15/29.....	7,000	7,355,541	Zoetis, Inc.		
US Bancorp			# 3.000%, 09/12/27.....	26,275	27,063,181
2.350%, 01/29/21.....	806	811,186	TOTAL UNITED STATES.....		<u>3,964,764,573</u>
Valero Energy Corp.			TOTAL BONDS.....		<u>5,479,236,493</u>
3.400%, 09/15/26.....	8,918	9,246,999	AGENCY OBLIGATIONS — (21.0%)		
7.500%, 04/15/32.....	580	794,633	Federal Farm Credit Bank		
Verizon Communications, Inc.			4.670%, 05/07/20.....	1,658	1,684,123
3.376%, 02/15/25.....	2,414	2,562,292	5.350%, 08/07/20.....	1,984	2,040,711
2.625%, 08/15/26.....	2,026	2,069,630	3.650%, 12/21/20.....	13,026	13,303,706
4.125%, 03/16/27.....	3,000	3,342,935			
4.329%, 09/21/28.....	2,500	2,845,107			

**DFA INVESTMENT GRADE PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup></u> (000)	<u>Value†</u>		<u>Face Amount<sup>^</sup></u> (000)	<u>Value†</u>
5.250%, 03/02/21.....	1,806	\$ 1,890,438	#	6.250%, 05/15/29.....	79,208 \$ 109,405,497
5.220%, 02/22/22.....	1,480	1,601,726		7.125%, 01/15/30.....	29,779 44,005,533
5.210%, 12/19/22.....	6,276	6,987,493		7.250%, 05/15/30.....	58,101 87,258,488
4.800%, 02/13/23.....	576	636,884		6.625%, 11/15/30.....	110,212 160,979,875
5.250%, 03/06/23.....	1,776	1,993,161		Tennessee Valley Authority	
5.220%, 05/15/23.....	14,240	16,058,877		3.875%, 02/15/21.....	31,374 32,248,071
2.630%, 08/03/26.....	5,760	6,103,909		1.875%, 08/15/22.....	37,801 38,049,327
5.770%, 01/05/27.....	1,920	2,442,967	#	2.875%, 09/15/24.....	68,801 72,528,716
Federal Home Loan Bank				6.750%, 11/01/25.....	25,327 32,360,170
1.577%, 11/19/19.....	56,000	55,952,960	#	2.875%, 02/01/27.....	31,804 33,776,643
1.875%, 03/13/20.....	7,260	7,267,494	#	7.125%, 05/01/30.....	60,683 88,971,138
4.125%, 03/13/20.....	6,560	6,620,541		TOTAL AGENCY OBLIGATIONS.....	
3.000%, 03/18/20.....	5,350	5,378,574			<u>2,188,253,594</u>
3.375%, 06/12/20.....	8,435	8,524,632		U.S. TREASURY OBLIGATIONS — (19.8%)	
2.875%, 09/11/20.....	4,355	4,403,449		U.S. Treasury Bills	
4.625%, 09/11/20.....	7,590	7,789,249		0.000%, 11/26/19.....	120,000 119,870,903
3.125%, 12/11/20.....	1,775	1,804,010		U.S. Treasury Bonds	
5.250%, 12/11/20.....	2,235	2,324,726		7.500%, 11/15/24.....	24,371 31,385,844
1.750%, 03/12/21.....	11,970	11,989,910		6.875%, 08/15/25.....	47,904 61,949,990
5.000%, 03/12/21.....	1,535	1,605,829	#	6.000%, 02/15/26.....	44,152 55,798,183
3.625%, 06/11/21.....	2,970	3,066,553		6.750%, 08/15/26.....	38,863 51,725,875
5.625%, 06/11/21.....	10,945	11,639,240		6.625%, 02/15/27.....	44,651 60,025,675
2.625%, 12/10/21.....	31,855	32,556,185		6.125%, 11/15/27.....	29,407 39,347,142
5.000%, 12/10/21.....	13,470	14,420,275		5.250%, 11/15/28.....	10,442 13,576,769
2.250%, 03/11/22.....	1,460	1,483,620		5.250%, 02/15/29.....	85,685 112,019,749
5.250%, 06/10/22.....	2,440	2,667,145		6.125%, 08/15/29.....	35,585 49,840,820
5.750%, 06/10/22.....	5,775	6,387,079		6.250%, 05/15/30.....	35,710 51,348,757
5.375%, 09/30/22.....	18,760	20,739,514		5.375%, 02/15/31.....	95,000 130,524,805
5.250%, 12/09/22.....	4,440	4,929,314		U.S. Treasury Notes	
3.250%, 03/08/24.....	29,405	31,432,012		2.125%, 07/31/24.....	10,000 10,268,750
2.875%, 06/14/24.....	4,845	5,114,963		2.125%, 05/15/25.....	68,730 70,751,217
5.375%, 08/15/24.....	5,490	6,430,261		2.875%, 05/31/25.....	25,000 26,738,281
5.365%, 09/09/24.....	600	703,447		2.000%, 08/15/25.....	60,000 61,403,906
2.875%, 09/13/24.....	67,240	70,988,434		2.250%, 11/15/25.....	98,895 102,661,509
2.750%, 12/13/24.....	86,645	91,251,701		1.625%, 02/15/26.....	90,499 90,665,451
3.125%, 09/12/25.....	10,000	10,775,317		1.625%, 05/15/26.....	103,533 103,711,148
4.375%, 03/13/26.....	5,950	6,870,459		1.500%, 08/15/26.....	103,787 103,098,088
5.750%, 06/12/26.....	11,775	14,709,056		1.625%, 09/30/26.....	20,000 20,024,219
2.500%, 12/10/27.....	4,000	4,164,320		2.250%, 02/15/27.....	60,000 62,653,125
3.000%, 03/10/28.....	26,900	29,172,151		2.375%, 05/15/27.....	61,200 64,525,360
3.250%, 06/09/28.....	100,515	111,218,770		2.250%, 11/15/27.....	79,018 82,685,243
# 3.250%, 11/16/28.....	106,250	118,397,879		2.750%, 02/15/28.....	51,300 55,684,547
Federal Home Loan Mortgage Corp.				2.875%, 05/15/28.....	45,000 49,361,133
6.750%, 09/15/29.....	20,465	29,287,222		2.875%, 08/15/28.....	63,000 69,211,406
6.750%, 03/15/31.....	70,931	104,859,714		3.125%, 11/15/28.....	77,000 86,351,289
# 6.250%, 07/15/32.....	49,127	72,377,541		2.625%, 02/15/29.....	100,000 108,109,375
Federal National Mortgage Association				2.375%, 05/15/29.....	88,000 93,310,937
# 1.250%, 05/06/21.....	4,942	4,918,582			
2.000%, 01/05/22.....	24,395	24,609,252			
# 2.375%, 01/19/23.....	38,550	39,542,912			
# 2.625%, 09/06/24.....	151,431	158,693,887			
# 2.125%, 04/24/26.....	111,970	115,225,472			
# 1.875%, 09/24/26.....	169,229	171,632,490			

## DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>		Shares	Value <sup>†</sup>
1.625%, 08/15/29.....	30,000	\$ 29,820,703			
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>2,068,450,199</u>	SECURITIES LENDING COLLATERAL — (6.7%) @ \$ The DFA Short Term Investment Fund. ....	59,944,133	\$ 693,613,558
TOTAL INVESTMENT SECURITIES (Cost \$9,268,790,757).....		<u>9,735,940,286</u>	TOTAL INVESTMENTS — (100.0%) (Cost \$9,962,336,303).....		<u>\$10,429,553,844</u>

As of October 31, 2019, DFA Investment Grade 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	129,339,551	USD	143,596,650	State Street Bank and Trust	11/01/19	\$ 655,710
<b>Total Appreciation</b>						<b>\$ 655,710</b>
USD	142,442,423	EUR	129,339,551	UBS AG	11/01/19	\$(1,809,936)
USD	79,178,163	EUR	72,235,296	National Australia Bank Ltd.	12/27/19	(1,689,767)
USD	79,517,832	EUR	72,531,854	Bank of America Corp.	12/30/19	(1,701,507)
USD	23,023,091	CAD	30,666,244	State Street Bank and Trust	01/03/20	(269,316)
USD	143,559,618	EUR	128,713,529	State Street Bank and Trust	01/03/20	(616,495)
USD	84,809,291	SEK	816,810,918	UBS AG	01/23/20	(179,921)
USD	43,846,155	GBP	34,113,528	State Street Bank and Trust	01/24/20	(462,061)
<b>Total (Depreciation)</b>						<b>\$(6,729,003)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$(6,073,293)</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.....	—	\$ 162,725,718	—	\$ 162,725,718
Belgium.....	—	45,051,028	—	45,051,028
Canada.....	—	135,071,026	—	135,071,026
Denmark.....	—	45,422,837	—	45,422,837
Finland.....	—	1,144,822	—	1,144,822
France.....	—	109,388,705	—	109,388,705
Germany.....	—	131,419,604	—	131,419,604
Ireland.....	—	1,639,814	—	1,639,814
Italy.....	—	14,329,423	—	14,329,423
Japan.....	—	175,081,194	—	175,081,194
Netherlands.....	—	131,699,914	—	131,699,914
Norway.....	—	14,147,034	—	14,147,034

**DFA INVESTMENT GRADE PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Spain.....	—	\$ 67,730,316	—	\$ 67,730,316
Supranational Organization Obligations.....	—	24,897,584	—	24,897,584
Sweden.....	—	101,432,637	—	101,432,637
Switzerland.....	—	74,860,573	—	74,860,573
United Kingdom.....	—	278,429,691	—	278,429,691
United States.....	—	3,964,764,573	—	3,964,764,573
Agency Obligations.....	—	2,188,253,594	—	2,188,253,594
U.S. Treasury Obligations.....	—	2,068,450,199	—	2,068,450,199
Securities Lending Collateral.....	—	693,613,558	—	693,613,558
Forward Currency Contracts**.....	—	(6,073,293)	—	(6,073,293)
<b>TOTAL.....</b>	<b>—</b>	<b>\$10,423,480,551</b>	<b>—</b>	<b>\$10,423,480,551</b>

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

See accompanying Notes to Financial Statements.

**DFA DIVERSIFIED FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<b>Face Amount</b>	<b>Value†</b>
	<b>(000)</b>	
<b>U.S. TREASURY OBLIGATIONS — (19.7%)</b>		
Treasury Inflation Protected Security		
0.125%, 04/15/20.....	34,407	\$ 37,494,461
0.125%, 04/15/21.....	38,186	41,011,438
0.125%, 01/15/22.....	8,500	9,569,119
0.125%, 04/15/22.....	17,400	18,208,546
0.125%, 01/15/23.....	20,300	22,423,696
2.375%, 01/15/25.....	20,873	31,574,191
0.625%, 01/15/26.....	10,650	11,796,540
1.750%, 01/15/28.....	1,800	2,477,689
3.625%, 04/15/28.....	11,900	24,202,765
2.500%, 01/15/29.....	2,500	3,608,897
3.875%, 04/15/29.....	3,600	7,526,449
<b>TOTAL U.S. TREASURY OBLIGATIONS.....</b>		<b>209,893,791</b>
	<b>Shares</b>	
<b>AFFILIATED INVESTMENT COMPANIES — (79.3%)</b>		
Investment in DFA Intermediate Government Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....		
	40,731,482	529,101,954
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....		
	31,456,750	315,511,199
<b>TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....</b>		<b>844,613,153</b>
<b>TOTAL INVESTMENT SECURITIES</b>		
(Cost \$1,026,886,443).....		1,054,506,944
<b>TEMPORARY CASH INVESTMENTS — (1.0%)</b>		
State Street Institutional U.S. Government Money Market Fund 1.752%.....		
	10,216,360	10,216,360
<b>TOTAL INVESTMENTS — (100.0%)</b>		
(Cost \$1,037,102,803).....		<b>\$1,064,723,304</b>

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>
U.S. Treasury Obligations.....	—	\$209,893,791	—	\$ 209,893,791
Affiliated Investment Companies.....	\$844,613,153	—	—	844,613,153
Temporary Cash Investments.....	10,216,360	—	—	10,216,360
<b>TOTAL.....</b>	<b>\$854,829,513</b>	<b>\$209,893,791</b>	<b>—</b>	<b>\$1,064,723,304</b>

See accompanying Notes to Financial Statements.



**DFA LTIP PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<b>Face Amount<sup>±</sup> (000)</b>	<b>Value†</b>
U.S. TREASURY OBLIGATIONS — (100.0%)		
Treasury Inflation Protected Security		
1.000%, 02/15/46.....	17,555	\$ 20,990,114
0.875%, 02/15/47.....	56,315	64,384,709
1.000%, 02/15/48.....	55,760	64,450,365
1.000%, 02/15/49.....	56,350	64,212,558
TOTAL U.S. TREASURY OBLIGATIONS.....		214,037,746
TOTAL INVESTMENTS — (100.0%)		
(Cost \$192,914,637).....		\$214,037,746

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
U.S. Treasury Obligations.....	—	\$214,037,746	—	\$214,037,746
TOTAL.....	—	\$214,037,746	—	\$214,037,746

See accompanying Notes to Financial Statements.

**DFA INFLATION-PROTECTED SECURITIES PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.4%)		
Treasury Inflation Protected Security		
0.625%, 01/15/26.....	435,000	\$ 481,830,639
2.000%, 01/15/26.....	147,800	211,839,280
0.125%, 07/15/26.....	396,950	424,391,706
0.375%, 01/15/27.....	490,000	526,712,525
2.375%, 01/15/27.....	167,500	245,954,131
0.375%, 07/15/27.....	445,500	475,121,977
0.500%, 01/15/28.....	71,100	75,756,569
1.750%, 01/15/28.....	206,700	284,521,320
3.625%, 04/15/28.....	152,500	310,161,488
0.750%, 07/15/28.....	83,000	89,169,833
0.875%, 01/15/29.....	442,000	476,999,947
2.500%, 01/15/29.....	282,500	407,805,408
3.875%, 04/15/29.....	185,745	388,333,404
3.375%, 04/15/32.....	232,000	462,161,828
<b>TOTAL U.S. TREASURY OBLIGATIONS.....</b>		<u><u>4,860,760,055</u></u>
	<b><u>Shares</u></b>	
TEMPORARY CASH INVESTMENTS — (0.6%)		
State Street Institutional U.S. Government Money Market Fund 1.752%.....	27,470,660	<u>27,470,660</u>
<b>TOTAL INVESTMENTS — (100.0%)</b>		<u><u>\$4,888,230,715</u></u>
(Cost \$4,741,191,387).....		

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
U.S. Treasury Obligations.....	—	\$4,860,760,055	—	\$4,860,760,055
Temporary Cash Investments.....	<u>\$27,470,660</u>	—	—	<u>27,470,660</u>
<b>TOTAL.....</b>	<u><u>\$27,470,660</u></u>	<u><u>\$4,860,760,055</u></u>	<u><u>—</u></u>	<u><u>\$4,888,230,715</u></u>

See accompanying Notes to Financial Statements.

**DFA SHORT-DURATION REAL RETURN 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 — (83.9%)			CANADA — (Continued)		
AUSTRALIA — (3.2%)			Husky Energy, Inc.		
ANZ New Zealand			# 3.950%, 04/15/22.....	1,250	\$ 1,293,490
International, Ltd.			Province of Alberta Canada		
0.400%, 03/01/22..... EUR	200	\$ 225,558	1.900%, 12/06/19.....	5,000	4,998,900
ASB Finance, Ltd.			Rogers Communications, Inc.		
0.500%, 06/10/22..... EUR	3,800	4,304,169	4.100%, 10/01/23.....	3,000	3,199,560
Australia & New Zealand			Royal Bank of Canada		
Banking Group Ltd.			2.125%, 03/02/20.....	3,965	3,968,000
(r) 2.584%, 05/17/21.....	2,000	2,007,595	2.350%, 10/30/20.....	11,000	11,058,829
Australia & New Zealand			(r) 2.326%, 04/30/21.....	11,812	11,854,086
Banking Group, Ltd.			1.583%, 09/13/21..... CAD	6,000	4,519,201
2.550%, 11/23/21.....	2,700	2,736,770	1.968%, 03/02/22..... CAD	2,300	1,741,790
(r)Ω 3.018%, 11/23/21.....	4,000	4,046,242	2.000%, 03/21/22..... CAD	11,000	8,336,064
# 2.625%, 05/19/22.....	250	254,716	Toronto-Dominion Bank (The)		
Commonwealth Bank of			# 3.150%, 09/17/20.....	2,000	2,022,247
Australia			2.500%, 12/14/20.....	16,681	16,803,706
Ω 2.750%, 03/10/22.....	4,974	5,062,965	1.994%, 03/23/22..... CAD	16,300	12,350,675
# 2.750%, 03/10/22.....	200	203,577	3.005%, 05/30/23..... CAD	5,000	3,915,155
0.500%, 07/11/22..... EUR	2,500	2,835,187	0.625%, 07/20/23..... EUR	4,800	5,492,628
National Australia Bank, Ltd.			TOTAL CANADA.....		<u>116,181,873</u>
2.800%, 01/10/22.....	8,000	8,152,100	DENMARK — (0.2%)		
0.875%, 01/20/22..... EUR	1,700	1,938,537	Danske Bank A.S.		
# 2.500%, 05/22/22.....	1,635	1,658,361	Ω 2.750%, 09/17/20.....	3,000	<u>3,018,098</u>
0.350%, 09/07/22..... EUR	1,600	1,808,463	FINLAND — (0.8%)		
Westpac Banking Corp.			Nordea Bank Abp		
# 2.100%, 05/13/21.....	461	462,667	#Ω 2.500%, 09/17/20.....	4,000	4,023,425
2.800%, 01/11/22.....	11,749	11,974,280	Ω 2.250%, 05/27/21.....	3,800	3,820,772
0.250%, 01/17/22..... EUR	450	505,945	0.300%, 06/30/22..... EUR	1,000	1,127,912
TOTAL AUSTRALIA.....		<u>48,177,132</u>	OP Corporate Bank P.L.C.		
BELGIUM — (1.1%)			0.375%, 08/29/23..... EUR	3,000	<u>3,399,132</u>
Anheuser-Busch InBev SA			TOTAL FINLAND.....		<u>12,371,241</u>
0.800%, 04/20/23..... EUR	1,700	1,950,789	FRANCE — (2.9%)		
Dexia Credit Local SA			Agence Francaise de		
0.250%, 06/02/22..... EUR	350	396,085	Developpement EPIC		
0.750%, 01/25/23..... EUR	7,750	8,939,252	1.625%, 01/21/20.....	872	871,334
0.250%, 06/01/23..... EUR	5,400	6,137,169	0.500%, 10/25/22..... EUR	500	571,368
TOTAL BELGIUM.....		<u>17,423,295</u>	Airgas, Inc.		
CANADA — (7.6%)			2.375%, 02/15/20.....	4,000	4,002,409
Bank of Montreal			BNP Paribas SA		
3.100%, 07/13/20.....	5,000	5,043,171	2.375%, 05/21/20.....	500	501,316
(r) 2.922%, 08/27/21.....	800	808,720	Ω 2.950%, 05/23/22.....	2,500	2,548,482
Bank of Nova Scotia (The)			BPCE SA		
2.350%, 10/21/20.....	8,005	8,043,364	2.650%, 02/03/21.....	1,300	1,309,214
Canadian Natural Resources,			Caisse d'Amortissement de la		
Ltd.			Dette Sociale		
2.950%, 01/15/23.....	4,500	4,591,870	0.500%, 05/25/23..... EUR	4,500	5,186,378
Enbridge, Inc.					
2.900%, 07/15/22.....	6,010	6,140,417			

**DFA SHORT-DURATION REAL RETURN 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>
FRANCE — (Continued)			GERMANY — (Continued)		
Credit Agricole SA			0.125%, 07/07/23..... EUR	2,400	\$ 2,726,121
Ω 3.375%, 01/10/22.....	2,000	\$ 2,049,963	NRW. Bank Floating Rate		
Electricite de France SA			Note		
#Ω 2.350%, 10/13/20.....	1,000	1,003,492	(r) 2.187%, 03/05/21.....	1,000	1,000,020
Pernod Ricard SA			State of North		
Ω 5.750%, 04/07/21.....	5,000	5,263,045	Rhine-Westphalia Germany		
Sanofi			0.200%, 04/17/23..... EUR	1,000	1,137,940
0.500%, 03/21/23..... EUR	5,900	6,721,283	Volkswagen Group of America		
2.500%, 11/14/23..... EUR	3,500	4,295,824	Finance LLC		
Societe Generale S.A.			Ω 2.400%, 05/22/20.....	4,000	4,006,479
Ω 4.250%, 09/14/23.....	5,000	5,310,692	(r)Ω 2.946%, 11/13/20.....	2,890	2,902,439
Societe Generale SA			Ω 4.000%, 11/12/21.....	3,000	<u>3,109,222</u>
Ω 3.250%, 01/12/22.....	2,000	2,041,181	TOTAL GERMANY.....		<u>83,691,563</u>
Total Capital International SA			ITALY — (0.2%)		
0.250%, 07/12/23..... EUR	1,500	<u>1,695,651</u>	Enel Finance International NV		
TOTAL FRANCE.....		<u>43,371,632</u>	Ω 2.875%, 05/25/22.....	2,500	<u>2,532,538</u>
GERMANY — (5.5%)			JAPAN — (5.7%)		
BMW Finance NV			American Honda Finance		
0.625%, 10/06/23..... EUR	2,200	2,501,260	Corp.		
BMW US Capital LLC			# 2.450%, 09/24/20.....	3,000	3,015,495
(r)Ω 2.676%, 08/13/21.....	5,463	5,473,281	(r) 2.391%, 02/12/21.....	3,000	2,999,291
Ω 3.450%, 04/12/23.....	2,000	2,082,558	#(r) 2.637%, 11/05/21.....	1,000	1,001,960
Daimler Finance North			0.550%, 03/17/23..... EUR	3,000	3,406,513
America LLC			Daiwa Securities Group, Inc.		
Ω 2.700%, 08/03/20.....	3,085	3,100,459	Ω 3.129%, 04/19/22.....	1,770	1,804,438
Ω 2.850%, 01/06/22.....	3,000	3,038,507	Mitsubishi UFJ Financial		
Daimler Finance North			Group, Inc.		
America, LLC			2.950%, 03/01/21.....	5,000	5,058,671
(r)Ω 2.600%, 02/22/21.....	2,125	2,125,425	2.190%, 09/13/21.....	2,000	2,003,570
Deutsche Bank AG			Mizuho Bank, Ltd.		
# 2.950%, 08/20/20.....	1,900	1,903,789	Ω 2.700%, 10/20/20.....	2,000	2,015,982
Erste Abwicklungsanstalt			Mizuho Financial Group, Inc.		
Floating Rate Note			(r) 3.267%, 09/13/21.....	1,786	1,808,396
(r) 2.312%, 03/09/20.....	1,000	1,000,790	2.953%, 02/28/22.....	5,000	5,085,701
FMS Wertmanagement			MUFG Bank, Ltd.		
1.375%, 06/08/21.....	4,000	3,980,765	Ω 2.300%, 03/05/20.....	3,900	3,903,817
Kreditanstalt fuer			Nissan Motor Acceptance		
Wiederaufbau			Corp.		
1.875%, 06/30/20.....	4,000	4,002,110	Ω 2.125%, 03/03/20.....	2,250	2,250,018
# 2.750%, 09/08/20.....	2,000	2,016,838	(r)Ω 2.789%, 09/21/21.....	730	730,684
0.000%, 12/15/22..... EUR	12,500	14,154,324	Nissan Motor Acceptance		
0.125%, 06/07/23..... EUR	3,400	3,872,751	Corp. Floating Rate Note		
0.000%, 09/15/23..... EUR	2,000	2,269,242	(r)Ω 2.639%, 03/15/21.....	200	200,073
Landwirtschaftliche			Shire Acquisitions Investments		
Rentenbank Floating Rate			Ireland DAC		
Note			2.875%, 09/23/23.....	5,000	5,103,808
(r) 2.388%, 06/03/21.....	4,806	4,821,648	Sumitomo Mitsui Banking		
Landwirtschaftliche			Corp.		
Rentenbank			2.450%, 01/16/20.....	2,000	2,002,319
0.050%, 06/12/23..... EUR	7,500	8,516,250			
NRW Bank					
0.000%, 08/10/22..... EUR	3,500	3,949,345			

**DFA SHORT-DURATION REAL RETURN 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)			SPAIN — (Continued)		
Sumitomo Mitsui Financial Group, Inc.			Telefonica Emisiones SA		
2.934%, 03/09/21.....	5,000	\$ 5,055,741	5.462%, 02/16/21.....	1,000	\$ 1,043,296
(r) 3.782%, 03/09/21.....	1,000	1,018,369	Telefonica Emisiones SAU		
2.058%, 07/14/21.....	400	400,165	5.134%, 04/27/20.....	4,250	4,312,340
Total Capital Canada, Ltd.			TOTAL SPAIN.....		<u>17,826,039</u>
1.125%, 03/18/22..... EUR	5,000	5,751,656	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (3.8%)		
Toyota Credit Canada, Inc.			Council Of Europe		
2.020%, 02/28/22..... CAD	8,500	6,430,210	Development Bank		
2.350%, 07/18/22..... CAD	3,000	2,285,908	0.125%, 05/25/23..... EUR	8,500	9,671,734
2.700%, 01/25/23..... CAD	4,000	3,081,194	European Financial Stability Facility		
Toyota Motor Credit Corp.			0.000%, 11/17/22..... EUR	9,842	11,119,039
Floating Rate Note			0.125%, 10/17/23..... EUR	1,000	1,138,431
(r) 2.567%, 01/08/21.....	1,652	1,659,482	European Investment Bank		
# 1.900%, 04/08/21.....	10,500	10,523,780	0.000%, 10/16/23..... EUR	2,000	2,269,483
1.000%, 09/10/21..... EUR	1,800	2,048,855	European Stability Mechanism		
2.600%, 01/11/22.....	3,000	3,051,598	0.000%, 10/18/22..... EUR	13,950	15,757,516
3.300%, 01/12/22.....	1,561	1,610,602	0.100%, 07/31/23..... EUR	14,500	16,476,846
Toyota Motor Finance Netherlands BV			International Bank for Reconstruction & Development		
0.625%, 09/26/23..... EUR	1,500	<u>1,715,995</u>	1.625%, 03/09/21.....	1,765	<u>1,764,323</u>
TOTAL JAPAN.....		<u>87,024,291</u>	TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>58,197,372</u>
NETHERLANDS — (4.3%)			SWEDEN — (4.1%)		
BNG Bank NV			Kommuninvest I Sverige AB		
Ω 2.375%, 02/01/22.....	19,932	20,225,997	0.250%, 06/01/22..... SEK	185,000	19,236,376
2.375%, 02/01/22.....	6,000	6,088,500	0.750%, 02/22/23..... SEK	170,000	17,944,965
0.050%, 07/11/23..... EUR	9,000	10,208,539	1.000%, 11/13/23..... SEK	20,000	2,140,198
Cooperatieve Rabobank UA			Skandinaviska Enskilda Banken AB		
4.500%, 01/11/21.....	3,000	3,092,373	(r)Ω 2.554%, 05/17/21.....	4,823	4,836,312
2.750%, 01/10/22.....	5,000	5,079,803	Svensk Exportkredit AB		
4.000%, 01/11/22..... EUR	2,950	3,589,352	(r) 2.247%, 12/13/21.....	7,000	7,009,783
ING Bank NV			Svenska Handelsbanken AB		
Ω 2.750%, 03/22/21.....	3,000	3,033,639	1.875%, 09/07/21.....	447	446,866
Shell International Finance BV			0.250%, 02/28/22..... EUR	1,900	2,137,361
2.125%, 05/11/20.....	2,200	2,203,743	Swedbank AB		
1.875%, 05/10/21.....	1,900	1,901,860	0.300%, 09/06/22..... EUR	3,000	3,371,763
1.750%, 09/12/21.....	8,500	8,504,091	0.250%, 11/07/22..... EUR	4,400	4,937,881
1.000%, 04/06/22..... EUR	2,000	<u>2,295,934</u>	0.400%, 08/29/23..... EUR	250	282,144
TOTAL NETHERLANDS.....		<u>66,223,831</u>	TOTAL SWEDEN.....		<u>62,343,649</u>
SPAIN — (1.2%)			SWITZERLAND — (0.7%)		
Banco Santander SA			Credit Suisse AG		
3.848%, 04/12/23.....	2,000	2,090,517	# 3.000%, 10/29/21.....	480	489,354
Santander Holdings USA, Inc.			Novartis Finance SA		
2.650%, 04/17/20.....	2,000	2,005,355	0.500%, 08/14/23..... EUR	3,000	3,421,450
3.700%, 03/28/22.....	780	801,536	0.125%, 09/20/23..... EUR	3,000	3,381,374
3.400%, 01/18/23.....	2,150	2,210,785			
Santander UK Group Holdings P.L.C.					
2.875%, 08/05/21.....	750	756,477			
Santander UK P.L.C.					
2.375%, 03/16/20.....	4,600	4,605,733			

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

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	<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 — (Continued)			UNITED STATES — (Continued)		
UBS Group Funding			Altria Group, Inc.		
Switzerland AG Floating			4.750%, 05/05/21.....	500	\$ 519,461
Rate Note			American Express Co.		
(r) 3.766%, 04/14/21.....	2,850	\$ 2,905,576	2.500%, 08/01/22.....	7,383	7,485,746
TOTAL SWITZERLAND.....		<u>10,197,754</u>	American Express Credit		
UNITED KINGDOM — (3.5%)			Corp.		
AstraZeneca P.L.C.			2.375%, 05/26/20.....	800	801,927
2.375%, 11/16/20.....	5,071	5,093,983	American International Group,		
Barclays P.L.C.			Inc.		
2.750%, 11/08/19.....	2,000	2,000,113	3.375%, 08/15/20.....	3,000	3,033,548
3.250%, 01/12/21.....	3,500	3,537,982	6.400%, 12/15/20.....	2,475	2,595,341
Barclays PLC			3.300%, 03/01/21.....	500	508,151
3.200%, 08/10/21.....	5,500	5,578,510	# 4.875%, 06/01/22.....	1,400	1,501,235
BAT International Finance			Ameriprise Financial, Inc.		
P.L.C.			5.300%, 03/15/20.....	1,000	1,011,680
Ω 3.250%, 06/07/22.....	7,900	8,070,982	Anthem, Inc.		
BP Capital Markets America,			# 3.125%, 05/15/22.....	1,907	1,957,717
Inc.			3.300%, 01/15/23.....	825	856,751
4.500%, 10/01/20.....	3,750	3,838,124	Aon Corp.		
BP Capital Markets P.L.C.			5.000%, 09/30/20.....	2,710	2,783,256
1.117%, 01/25/24..... EUR	3,000	3,485,142	Apache Corp.		
BP Capital Markets plc			3.250%, 04/15/22.....	257	261,570
(r) 2.989%, 09/16/21.....	137	138,617	Apple, Inc.		
HSBC Holdings P.L.C.			#(r) 3.278%, 02/23/21.....	496	502,564
4.000%, 03/30/22.....	700	732,869	# 2.500%, 02/09/22.....	1,628	1,654,267
3.600%, 05/25/23.....	775	809,577	# 2.300%, 05/11/22.....	7,500	7,600,577
HSBC USA, Inc.			# 2.100%, 09/12/22.....	5,000	5,047,022
2.375%, 11/13/19.....	3,281	3,281,301	1.000%, 11/10/22..... EUR	2,700	3,121,457
2.750%, 08/07/20.....	4,000	4,030,387	Ares Capital Corp.		
Lloyds Banking Group P.L.C.			4.200%, 06/10/24.....	3,000	3,110,960
3.100%, 07/06/21.....	1,156	1,175,185	Assurant, Inc.		
3.000%, 01/11/22.....	2,500	2,541,188	4.000%, 03/15/23.....	3,000	3,123,469
Mead Johnson Nutrition Co.			AT&T, Inc.		
3.000%, 11/15/20.....	700	707,416	2.450%, 06/30/20.....	1,331	1,334,999
Praxair, Inc.			4.600%, 02/15/21.....	1,000	1,027,315
1.200%, 02/12/24..... EUR	6,625	7,768,796	(r) 2.951%, 07/15/21.....	5,000	5,051,000
Unilever Capital Corp.			4.000%, 01/15/22.....	1,500	1,565,816
# 4.250%, 02/10/21.....	1,200	<u>1,236,897</u>	3.000%, 06/30/22.....	620	633,839
TOTAL UNITED KINGDOM....		<u>54,027,069</u>	Autodesk, Inc.		
UNITED STATES — (39.1%)			3.600%, 12/15/22.....	1,000	1,034,878
AbbVie, Inc.			AutoZone, Inc.		
2.500%, 05/14/20.....	6,000	6,017,440	3.700%, 04/15/22.....	750	777,637
2.900%, 11/06/22.....	1,000	1,019,425	Baker Hughes a GE Co. LLC /		
Aetna, Inc.			Baker Hughes Co-Obligor,		
2.750%, 11/15/22.....	825	836,885	Inc.		
Agilent Technologies, Inc.			2.773%, 12/15/22.....	3,000	3,049,440
# 3.200%, 10/01/22.....	2,000	2,045,385	Baltimore Gas & Electric Co.		
Allergan Finance LLC			3.350%, 07/01/23.....	610	636,764
3.250%, 10/01/22.....	2,300	2,353,356	Bank of America Corp.		
Allergan Funding SCS			2.625%, 10/19/20.....	2,500	2,516,710
3.450%, 03/15/22.....	7,800	7,994,766	3.300%, 01/11/23.....	500	518,248
			Bank of New York Mellon		
			Corp. (The)		
			4.600%, 01/15/20.....	680	683,584

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

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	<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)		
# 2.150%, 02/24/20.....	1,200	\$ 1,200,830	CNA Financial Corp.		
# 3.500%, 04/28/23.....	2,000	2,101,000	5.750%, 08/15/21.....	880	\$ 935,944
BB&T Corp.			Comcast Corp.		
# 2.050%, 05/10/21.....	731	732,417	#(r) 2.539%, 10/01/21.....	5,765	5,795,727
2.750%, 04/01/22.....	1,090	1,108,127	Conagra Brands, Inc.		
Berkshire Hathaway, Inc.			3.200%, 01/25/23.....	2,075	2,144,775
0.750%, 03/16/23..... EUR	600	684,098	Constellation Brands, Inc.		
Biogen, Inc.			2.700%, 05/09/22.....	7,000	7,087,945
2.900%, 09/15/20.....	1,500	1,511,866	3.200%, 02/15/23.....	1,706	1,759,861
# 3.625%, 09/15/22.....	4,500	4,702,956	Cox Communications, Inc.		
Booking Holdings, Inc.			Ω 3.250%, 12/15/22.....	975	1,006,372
2.750%, 03/15/23.....	4,500	4,611,916	CVS Health Corp.		
Broadcom Corp. / Broadcom			2.125%, 06/01/21.....	500	500,989
Cayman Finance Ltd.			# 3.500%, 07/20/22.....	2,500	2,587,171
2.375%, 01/15/20.....	645	645,445	2.750%, 12/01/22.....	2,500	2,543,080
3.000%, 01/15/22.....	5,000	5,066,159	Discovery		
Bunge, Ltd. Finance Corp.			Communications LLC		
# 3.000%, 09/25/22.....	2,600	2,638,366	3.250%, 04/01/23.....	1,489	1,532,396
Campbell Soup Co.			Dollar General Corp.		
2.500%, 08/02/22.....	1,000	1,007,318	3.250%, 04/15/23.....	2,320	2,405,976
# 3.650%, 03/15/23.....	11,000	11,468,421	Dollar Tree, Inc.		
Capital One Financial Corp.			3.700%, 05/15/23.....	8,393	8,767,728
# 3.200%, 01/30/23.....	6,000	6,164,413	Dominion Energy Gas		
Cardinal Health, Inc.			Holdings LLC		
4.625%, 12/15/20.....	1,700	1,746,456	(r) 2.719%, 06/15/21.....	4,500	4,521,824
Caterpillar Financial Services			Dow Chemical Co. (The)		
Corp.			3.000%, 11/15/22.....	2,000	2,047,714
(r) 2.338%, 05/15/20.....	3,000	3,002,211	DTE Energy Co.		
(r) 2.349%, 03/15/21.....	4,000	4,003,375	2.400%, 12/01/19.....	4,000	4,001,270
1.700%, 08/09/21.....	1,000	997,204	3.300%, 06/15/22.....	503	516,932
(r) 2.382%, 09/07/21.....	1,319	1,319,383	Duke Energy Corp.		
# 2.625%, 03/01/23.....	500	511,290	# 2.400%, 08/15/22.....	1,357	1,370,392
CBS Corp.			E*TRADE Financial Corp.		
# 2.500%, 02/15/23.....	3,000	3,021,406	2.950%, 08/24/22.....	8,280	8,435,855
Celgene Corp.			eBay, Inc.		
2.750%, 02/15/23.....	5,500	5,602,201	2.750%, 01/30/23.....	417	423,311
Chevron Corp.			Edison International		
# 2.419%, 11/17/20.....	800	805,100	# 2.950%, 03/15/23.....	5,500	5,430,376
2.498%, 03/03/22.....	4,680	4,753,374	Electronic Arts, Inc.		
Chubb INA Holdings, Inc.			3.700%, 03/01/21.....	2,000	2,040,774
2.300%, 11/03/20.....	425	426,312	Energy Transfer Operating		
Church & Dwight Co., Inc.			L.P.		
2.875%, 10/01/22.....	1,000	1,020,188	4.650%, 06/01/21.....	1,180	1,215,740
Cigna Corp.			Energy Transfer Operating, LP		
Ω 3.900%, 02/15/22.....	1,866	1,935,398	7.500%, 10/15/20.....	1,500	1,573,870
Cisco Systems, Inc.			Enterprise Products		
1.850%, 09/20/21.....	9,700	9,715,309	Operating LLC		
Citigroup, Inc.			3.350%, 03/15/23.....	2,000	2,071,629
# 2.400%, 02/18/20.....	3,000	3,003,354	EQT Corp.		
3.875%, 10/25/23.....	530	562,610	# 4.875%, 11/15/21.....	3,000	3,061,957
Citizens Bank N.A.			Equifax, Inc.		
3.700%, 03/29/23.....	8,178	8,587,055	3.950%, 06/15/23.....	5,000	5,268,628
CMS Energy Corp.			Exelon Generation Co. LLC		
5.050%, 03/15/22.....	2,549	2,703,440	2.950%, 01/15/20.....	2,600	2,601,556

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

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	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>		Face Amount <sup>^</sup> (000)	Value <sup>†</sup>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
4.000%, 10/01/20.....	600	\$ 607,907	0.375%, 01/31/23..... EUR	1,000	\$ 1,130,374
Exxon Mobil Corp.			JM Smucker Co. (The)		
# 1.912%, 03/06/20.....	2,400	2,400,296	2.500%, 03/15/20.....	3,320	3,324,943
# 2.397%, 03/06/22.....	11,161	11,332,727	John Deere Capital Corp.		
Fidelity National Information			# 2.050%, 03/10/20.....	1,625	1,625,797
Services, Inc.			Johnson & Johnson		
# 2.250%, 08/15/21.....	5,000	5,017,218	# 2.250%, 03/03/22.....	1,500	1,520,955
Fifth Third Bancorp			JPMorgan Chase & Co.		
3.500%, 03/15/22.....	2,000	2,065,264	3.250%, 09/23/22.....	1,300	1,345,212
Flex, Ltd.			Kellogg Co.		
5.000%, 02/15/23.....	8,000	8,549,358	4.000%, 12/15/20.....	162	165,305
GE Capital European Funding			KeyCorp		
Un, Ltd. Co.			2.900%, 09/15/20.....	2,000	2,016,500
0.800%, 01/21/22..... EUR	2,400	2,702,380	Kohl's Corp.		
GE Capital International			3.250%, 02/01/23.....	2,000	2,027,298
Funding Co., Unlimited Co.			Kroger Co. (The)		
2.342%, 11/15/20.....	3,046	3,044,063	3.400%, 04/15/22.....	1,000	1,035,499
General Mills, Inc.			# 2.800%, 08/01/22.....	500	509,638
# 3.150%, 12/15/21.....	500	511,133	L3Harris Technologies, Inc.		
# 2.600%, 10/12/22.....	4,385	4,457,743	2.700%, 04/27/20.....	4,500	4,507,453
General Motors Financial Co.,			Ω 4.950%, 02/15/21.....	701	720,680
Inc.			Laboratory Corp. of America		
3.200%, 07/06/21.....	7,200	7,287,222	Holdings		
Georgia Power Co.			3.200%, 02/01/22.....	1,500	1,535,425
4.250%, 12/01/19.....	215	215,331	4.000%, 11/01/23.....	5,000	5,308,945
Gilead Sciences, Inc.			Lam Research Corp.		
2.550%, 09/01/20.....	1,000	1,005,483	2.750%, 03/15/20.....	2,800	2,805,514
Global Payments, Inc.			Liberty Mutual Group, Inc.		
3.750%, 06/01/23.....	4,480	4,682,161	Ω 5.000%, 06/01/21.....	2,900	3,007,644
Goldman Sachs Group, Inc.			LyondellBasell Industries NV		
(The)			6.000%, 11/15/21.....	3,853	4,113,367
5.750%, 01/24/22.....	5,500	5,927,198	Manufacturers & Traders Trust		
Harley-Davidson Financial			Co.		
Services, Inc.			2.100%, 02/06/20.....	4,225	4,226,518
#Ω 2.850%, 01/15/21.....	500	502,018	Marriott International, Inc.		
Ω 3.550%, 05/21/21.....	1,000	1,014,547	2.300%, 01/15/22.....	1,385	1,391,912
#Ω 2.550%, 06/09/22.....	2,924	2,925,074	Marsh & McLennan Cos., Inc.		
Hewlett Packard Enterprise			2.350%, 03/06/20.....	2,000	2,001,667
Co.			2.750%, 01/30/22.....	1,500	1,523,784
3.600%, 10/15/20.....	3,800	3,850,972	McKesson Corp.		
#(r) 2.807%, 03/12/21.....	500	501,908	2.700%, 12/15/22.....	2,451	2,483,605
Huntington National Bank			2.850%, 03/15/23.....	1,220	1,239,810
(The)			Microsoft Corp.		
2.400%, 04/01/20.....	2,600	2,604,141	2.000%, 11/03/20.....	3,500	3,508,612
IBM Credit LLC			1.550%, 08/08/21.....	4,000	3,991,400
(r) 2.226%, 01/20/21.....	7,200	7,213,392	2.375%, 02/12/22.....	18,000	18,269,401
(r) 2.447%, 02/05/21.....	1,000	1,000,380	# 2.650%, 11/03/22.....	6,400	6,572,251
Intercontinental Exchange,			# 2.000%, 08/08/23.....	4,000	4,040,417
Inc.			Mondelez International		
2.750%, 12/01/20.....	268	270,262	Holdings Netherlands BV		
International Business			Ω 2.000%, 10/28/21.....	2,258	2,259,097
Machines Corp.			Mondelez International, Inc.		
# 1.625%, 05/15/20.....	1,390	1,388,699	# 3.625%, 05/07/23.....	890	932,381



**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

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	<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)		
Morgan Stanley			Principal Financial Group, Inc.		
(r) 3.076%, 01/27/20.....	1,046	\$1,048,383	3.300%, 09/15/22.....	1,416	\$1,462,112
2.800%, 06/16/20.....	3,000	3,014,492	3.125%, 05/15/23.....	890	918,769
5.500%, 07/28/21.....	925	979,000	Procter & Gamble Co. (The)		
3.125%, 01/23/23.....	3,000	3,086,354	2.000%, 08/16/22.....	EUR 1,000	1,185,075
Mosaic Co. (The)			Progress Energy, Inc.		
3.750%, 11/15/21.....	1,000	1,028,313	# 4.400%, 01/15/21.....	2,150	2,198,702
3.250%, 11/15/22.....	1,000	1,026,191	Prudential Financial, Inc.		
Motorola Solutions, Inc.			5.375%, 06/21/20.....	3,000	3,068,425
3.500%, 03/01/23.....	1,750	1,812,871	QUALCOMM, Inc.		
National Oilwell Varco, Inc.			2.250%, 05/20/20.....	3,000	3,002,435
2.600%, 12/01/22.....	5,283	5,325,406	# 2.600%, 01/30/23.....	6,690	6,820,830
National Rural Utilities			Quest Diagnostics, Inc.		
Cooperative Finance Corp.			2.500%, 03/30/20.....	3,630	3,633,627
(r) 2.479%, 06/30/21.....	7,000	7,022,854	Regions Financial Corp.		
NBCUniversal Enterprise, Inc.			# 2.750%, 08/14/22.....	2,750	2,801,425
(r)Ω 2.499%, 04/01/21.....	3,500	3,511,760	Reinsurance Group of		
NetApp, Inc.			America, Inc.		
3.250%, 12/15/22.....	2,000	2,039,317	# 4.700%, 09/15/23.....	4,600	5,009,095
Newell Brands, Inc.			Ryder System, Inc.		
4.000%, 06/15/22.....	1,000	1,027,829	3.400%, 03/01/23.....	1,200	1,240,313
Newmont Goldcorp Corp.			Sempra Energy		
3.625%, 06/09/21.....	398	407,173	2.850%, 11/15/20.....	5,000	5,033,489
Nordstrom, Inc.			4.050%, 12/01/23.....	735	778,100
4.750%, 05/01/20.....	350	354,079	Sherwin-Williams Co. (The)		
Northrop Grumman Corp.			2.750%, 06/01/22.....	1,913	1,947,648
# 3.500%, 03/15/21.....	535	545,884	Southern Power Co.		
NVIDIA Corp.			2.500%, 12/15/21.....	539	543,486
2.200%, 09/16/21.....	575	577,477	Southwest Airlines Co.		
Occidental Petroleum Corp.			2.750%, 11/06/19.....	426	426,011
2.700%, 02/15/23.....	2,352	2,369,966	Spirit AeroSystems, Inc.		
Omnicom Group, Inc. /			3.950%, 06/15/23.....	500	517,459
Omnicom Capital, Inc.			State Street Corp.		
3.625%, 05/01/22.....	6,335	6,568,404	# 4.375%, 03/07/21.....	2,000	2,065,359
ONEOK, Inc.			Stryker Corp.		
4.250%, 02/01/22.....	3,000	3,118,174	2.625%, 03/15/21.....	2,378	2,400,487
Oracle Corp.			Sunoco Logistics Partners		
1.900%, 09/15/21.....	8,600	8,618,385	Operations L.P.		
2.500%, 05/15/22.....	3,000	3,045,080	# 3.450%, 01/15/23.....	740	756,024
# 2.500%, 10/15/22.....	2,000	2,036,731	SunTrust Banks, Inc.		
Penske Truck Leasing Co.			2.900%, 03/03/21.....	3,000	3,033,865
L.P. / PTL Finance Corp.			Sysco Corp.		
Ω 3.375%, 02/01/22.....	1,605	1,640,982	2.600%, 10/01/20.....	3,970	3,993,648
Ω 4.875%, 07/11/22.....	1,455	1,553,843	Thermo Fisher Scientific, Inc.		
Ω 4.250%, 01/17/23.....	822	870,086	3.000%, 04/15/23.....	1,200	1,238,752
PepsiCo, Inc.			Tupperware Brands Corp.		
# 2.250%, 05/02/22.....	710	718,547	4.750%, 06/01/21.....	1,950	1,955,738
Pfizer, Inc.			Tyson Foods, Inc.		
0.250%, 03/06/22.....	EUR 4,000	4,504,615	4.500%, 06/15/22.....	2,000	2,117,994
Philip Morris International, Inc.			United Parcel Service, Inc.		
# 2.375%, 08/17/22.....	200	201,954	# 2.450%, 10/01/22.....	300	305,042
Phillips 66			UnitedHealth Group, Inc.		
4.300%, 04/01/22.....	990	1,046,047	2.300%, 12/15/19.....	815	815,399
			2.700%, 07/15/20.....	439	441,667

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	<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 Notes		
2.125%, 03/15/21.....	2,000	\$ 2,008,056	(r) 1.776%, 04/30/21.....	52,500	\$ 52,432,573
Viacom, Inc.			(r) 1.857%, 07/31/21.....	116,000	<u>115,982,308</u>
3.875%, 12/15/21.....	2,740	2,836,073	TOTAL U.S. TREASURY		
Walgreen Co.			OBLIGATIONS.....		<u>200,562,206</u>
3.100%, 09/15/22.....	1,500	1,547,690	AGENCY OBLIGATIONS — (0.5%)		
Walgreens Boots Alliance, Inc.			Federal National Mortgage		
2.700%, 11/18/19.....	2,000	2,000,425	Association		
3.300%, 11/18/21.....	500	511,131	1.500%, 06/22/20.....	6,000	5,995,473
Walmart, Inc.			Tennessee Valley Authority		
(r) 2.389%, 06/23/21.....	4,880	4,895,797	3.875%, 02/15/21.....	2,000	<u>2,055,720</u>
Wells Fargo & Co.			TOTAL AGENCY		
2.150%, 01/30/20.....	1,500	1,500,809	OBLIGATIONS.....		<u>8,051,193</u>
2.094%, 04/25/22..... CAD	1,000	755,668	TOTAL INVESTMENT		
Wells Fargo Bank NA			SECURITIES		
(r) 2.463%, 10/22/21.....	8,000	8,029,272	(Cost \$1,479,827,602).....		<u>1,487,453,934</u>
Whirlpool Corp.				<b>Shares</b>	
3.700%, 03/01/23.....	2,170	2,260,389	SECURITIES LENDING COLLATERAL — (2.4%)		
Williams Cos., Inc. (The)			@ \$ The DFA Short Term		
3.700%, 01/15/23.....	1,190	1,231,629	Investment Fund.....	3,195,024	<u>36,969,628</u>
Zimmer Biomet Holdings, Inc.			TOTAL INVESTMENTS — (100.0%)		
3.150%, 04/01/22.....	950	969,750	(Cost \$1,516,793,131).....		<u>\$1,524,423,562</u>
Zoetis, Inc.					
3.250%, 02/01/23.....	2,976	<u>3,074,039</u>			
TOTAL UNITED STATES.....		<u>596,233,158</u>			
TOTAL BONDS.....		<u>1,278,840,535</u>			
U.S. TREASURY OBLIGATIONS — (13.2%)					
Treasury Inflation Protected					
Security					
~ 0.125%, 04/15/20.....	32,319	32,147,325			

As of October 31, 2019, DFA Short-Duration Real Return Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
EUR 8,202,349	USD 9,146,026	Citibank, N.A.	12/27/19	\$ 36,562
USD 7,473,003	CAD 9,762,657	Citibank, N.A.	01/02/20	57,839
<b>Total Appreciation</b>				<b>\$ 94,401</b>
USD 87,047,282	EUR 79,399,433	Citibank, N.A.	12/27/19	\$(1,840,950)
USD 28,326,552	EUR 25,832,120	Citibank, N.A.	12/30/19	(599,604)
USD 35,839,593	CAD 47,634,998	Citibank, N.A.	01/02/20	(341,268)
USD 32,378,492	EUR 29,363,253	Barclays Capital	01/03/20	(512,221)
USD 84,162,151	EUR 75,240,118	Barclays Capital	01/16/20	(188,941)

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

CONTINUED

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD	39,831,909	SEK	383,128,192	Citibank, N.A.	01/17/20	\$ (21,773)
<b>Total (Depreciation)</b>						<b><u>\$(3,504,757)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$(3,410,356)</u></b>

As of October 31, 2019, DFA Short-Duration Real Return Portfolio had entered into the following outstanding Inflation Swaps:

<u>Counterparty</u>	<u>Payments made by Fund</u>	<u>Payments received by Fund</u>	<u>Payment Frequency</u>	<u>Notional Amount</u>	<u>Expiration Date</u>	<u>Upfront Premiums Paid</u>	<u>Upfront Premiums Received</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Bank of America Corp.....	1.633%Fixed	CPI	Maturity	USD 27,000,000	04/14/21	—	—	\$ 434,381	\$ 434,381
Bank of America Corp.....	1.525%Fixed	CPI	Maturity	USD 43,000,000	08/31/21	—	—	692,735	692,735
Bank of America Corp.....	1.435%Fixed	CPI	Maturity	USD 30,000,000	10/30/20	—	—	550,276	550,276
Bank of America Corp.....	1.244%	CPI	Maturity	USD 30,000,000	09/05/20	—	—	80,287	80,287
Citibank, N.A.....	1.849%Fixed	CPI	Maturity	USD 20,000,000	10/27/21	—	—	26,111	26,111
Citibank, N.A.....	1.788%Fixed	CPI	Maturity	USD 30,000,000	03/08/20	—	—	55,218	55,218
Citibank, N.A.....	1.695%Fixed	CPI	Maturity	USD 42,000,000	02/21/20	—	—	74,164	74,164
Citibank, N.A.....	1.683%Fixed	CPI	Maturity	USD 22,000,000	02/28/20	—	—	56,618	56,618
Citibank, N.A.....	1.655%Fixed	CPI	Maturity	USD 40,000,000	07/20/20	—	—	566,546	566,546
Citibank, N.A.....	1.623%Fixed	CPI	Maturity	USD 38,000,000	06/20/20	—	—	686,615	686,615
Citibank, N.A.....	1.350%	CPI	Maturity	USD 43,000,000	08/07/20	—	—	42,640	42,640
Citibank, N.A.....	1.350%	CPI	Maturity	USD 48,000,000	10/09/20	—	—	34,141	34,141
Deutsche Bank AG, London Branch.....	1.860%Fixed	CPI	Maturity	USD 60,000,000	06/30/20	—	—	193,801	193,801
<b>Total Appreciation.....</b>								<b>\$ 3,493,533</b>	<b>\$ 3,493,533</b>
Bank of America Corp.....	2.340%Fixed	CPI	Maturity	USD 21,000,000	09/26/23	—	—	(811,355)	(811,355)
Bank of America Corp.....	2.282%Fixed	CPI	Maturity	USD 40,000,000	02/08/20	—	—	(343,971)	(343,971)
Bank of America Corp.....	2.254%Fixed	CPI	Maturity	USD 30,000,000	10/24/23	—	—	(1,008,875)	(1,008,875)
Bank of America Corp.....	2.228%Fixed	CPI	Maturity	USD 26,000,000	03/12/22	—	—	(585,303)	(585,303)
Bank of America Corp.....	2.225%Fixed	CPI	Maturity	USD 29,000,000	03/01/20	—	—	(213,122)	(213,122)
Bank of America Corp.....	2.208%Fixed	CPI	Maturity	USD 26,000,000	02/01/23	—	—	(689,337)	(689,337)
Bank of America Corp.....	1.769%Fixed	CPI	Maturity	USD 26,000,000	05/30/20	—	—	(5,052)	(5,052)
Citibank, N.A.....	2.318%Fixed	CPI	Maturity	USD 24,000,000	07/05/22	—	—	(694,034)	(694,034)
Citibank, N.A.....	2.196%Fixed	CPI	Maturity	USD 24,000,000	05/31/23	—	—	(683,298)	(683,298)
Citibank, N.A.....	2.190%Fixed	CPI	Maturity	USD 23,000,000	08/13/21	—	—	(436,446)	(436,446)
Citibank, N.A.....	2.182%Fixed	CPI	Maturity	USD 23,000,000	01/19/23	—	—	(564,884)	(564,884)
Citibank, N.A.....	2.149%Fixed	CPI	Maturity	USD 38,000,000	01/23/21	—	—	(408,991)	(408,991)
Citibank, N.A.....	2.144%Fixed	CPI	Maturity	USD 44,000,000	01/11/21	—	—	(466,227)	(466,227)
Citibank, N.A.....	2.041%Fixed	CPI	Maturity	USD 24,000,000	10/17/22	—	—	(274,462)	(274,462)
Citibank, N.A.....	2.036%Fixed	CPI	Maturity	USD 36,000,000	11/21/22	—	—	(544,573)	(544,573)

## DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Citibank, N.A. ....	2.009%Fixed	CPI	Maturity	USD 42,000,000	10/23/22	—	—	\$ (424,626)	\$ (424,626)
Citibank, N.A. ....	1.998%Fixed	CPI	Maturity	USD 23,000,000	12/10/23	—	—	(476,339)	(476,339)
Citibank, N.A. ....	1.879%Fixed	CPI	Maturity	USD 54,000,000	07/26/21	—	—	(14,864)	(14,864)
Deutsche Bank AG. ....	2.333%Fixed	CPI	Maturity	USD 40,000,000	07/11/21	—	—	(863,569)	(863,569)
Deutsche Bank AG. ....	2.289%Fixed	CPI	Maturity	USD 33,000,000	06/13/22	—	—	(883,959)	(883,959)
Deutsche Bank AG. ....	2.235%Fixed	CPI	Maturity	USD 38,000,000	05/02/22	—	—	(978,557)	(978,557)
Deutsche Bank AG. ....	2.208%Fixed	CPI	Maturity	USD 20,000,000	04/05/23	—	—	(600,071)	(600,071)
Deutsche Bank AG. ....	2.203%Fixed	CPI	Maturity	USD 31,000,000	10/25/22	—	—	(791,521)	(791,521)
Deutsche Bank AG. ....	2.193%Fixed	CPI	Maturity	USD 40,000,000	03/08/21	—	—	(559,072)	(559,072)
Deutsche Bank AG. ....	2.128%Fixed	CPI	Maturity	USD 34,000,000	11/15/22	—	—	(762,123)	(762,123)
Deutsche Bank AG. ....	2.125%Fixed	CPI	Maturity	USD 20,000,000	01/04/23	—	—	(417,282)	(417,282)
Deutsche Bank AG. ....	2.035%Fixed	CPI	Maturity	USD 22,000,000	12/11/22	—	—	(359,971)	(359,971)
Deutsche Bank AG, London Branch. ....	1.938%Fixed	CPI	Maturity	USD 25,000,000	09/08/22	—	—	(146,333)	(146,333)
Deutsche Bank AG, London Branch. ....	2.145%Fixed	CPI	Maturity	USD 25,000,000	03/17/20	—	—	(163,399)	(163,399)
Deutsche Bank AG, London Branch. ....	2.135%Fixed	CPI	Maturity	USD 30,000,000	04/05/21	—	—	(455,816)	(455,816)
Deutsche Bank AG, London Branch. ....	1.990%Fixed	CPI	Maturity	USD 45,000,000	06/05/22	—	—	(468,764)	(468,764)
Deutsche Bank AG, London Branch. ....	1.983%Fixed	CPI	Maturity	USD 32,000,000	05/12/22	—	—	(393,207)	(393,207)
<b>Total (Depreciation).....</b>								<b><u>\$(16,489,403)</u></b>	<b><u>\$(16,489,403)</u></b>
<b>Total Appreciation (Depreciation).....</b>								<b><u>\$(12,995,870)</u></b>	<b><u>\$(12,995,870)</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. ....	—	\$ 48,177,132	—	\$ 48,177,132
Belgium. ....	—	17,423,295	—	17,423,295
Canada. ....	—	116,181,873	—	116,181,873
Denmark. ....	—	3,018,098	—	3,018,098
Finland. ....	—	12,371,241	—	12,371,241
France. ....	—	43,371,632	—	43,371,632
Germany. ....	—	83,691,563	—	83,691,563
Italy. ....	—	2,532,538	—	2,532,538

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Japan.....	—	\$ 87,024,291	—	\$ 87,024,291
Netherlands.....	—	66,223,831	—	66,223,831
Spain.....	—	17,826,039	—	17,826,039
Supranational Organization Obligations.....	—	58,197,372	—	58,197,372
Sweden.....	—	62,343,649	—	62,343,649
Switzerland.....	—	10,197,754	—	10,197,754
United Kingdom.....	—	54,027,069	—	54,027,069
United States.....	—	596,233,158	—	596,233,158
Agency Obligations.....	—	8,051,193	—	8,051,193
U.S. Treasury Obligations.....	—	200,562,206	—	200,562,206
Securities Lending Collateral.....	—	36,969,628	—	36,969,628
Forward Currency Contracts**.....	—	(3,410,356)	—	(3,410,356)
Swap Agreements**.....	—	(12,995,870)	—	(12,995,870)
<b>TOTAL.....</b>	<b>—</b>	<b>\$1,508,017,336</b>	<b>—</b>	<b>\$1,508,017,336</b>

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

See accompanying Notes to Financial Statements.

**DFA MUNICIPAL REAL RETURN 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>
MUNICIPAL BONDS — (100.0%)			COLORADO — (1.1%)		
ALABAMA — (0.5%)			City of Colorado Springs CO		
Alabama State (GO) Series A			Utilities System Revenue		
5.000%, 08/01/20 .....	2,250	\$ 2,313,922	(RB) Series A-1		
5.000%, 08/01/23 .....	2,200	<u>2,506,306</u>	5.000%, 11/15/26 .....	3,000	\$ 3,734,700
TOTAL ALABAMA.....		<u>4,820,228</u>	Denver City & County School		
ALASKA — (0.5%)			District No. 1 (GO) (ST AID		
City of Anchorage (GO)			WITHHLDG) Series B		
Series D			5.000%, 12/01/24 .....	900	1,067,445
5.000%, 09/01/23 .....	2,585	2,951,579	El Paso County School		
Municipality of Anchorage			District No. 20 Academy		
(GO) Series B			(GO) (ST AID WITHHLDG)		
5.000%, 09/01/21 .....	900	962,217	5.000%, 12/15/21 .....	1,240	1,339,944
5.000%, 09/01/23 .....	600	<u>685,086</u>	Jefferson County School		
TOTAL ALASKA.....		<u>4,598,882</u>	District R-1 (GO) (ST AID		
ARIZONA — (0.6%)			WITHHLDG) Series 1		
City of Phoenix (GO)			5.250%, 12/15/24 .....	1,000	1,199,180
4.000%, 07/01/20 .....	1,500	1,528,245	Weld County School District		
5.000%, 07/01/20 .....	875	897,190	No. RE-4 (GO) (ST AID		
City of Tempe (GO) Series C			WITHHLDG)		
4.000%, 07/01/22 .....	1,400	1,505,154	4.000%, 12/01/23 .....	2,425	<u>2,694,151</u>
Maricopa County High School			TOTAL COLORADO.....		<u>10,035,420</u>
District No. 210-Phoenix			CONNECTICUT — (0.2%)		
(GO)			City of Danbury (GO) (BAN)		
3.000%, 07/01/23 .....	650	691,918	3.000%, 07/16/20 .....	2,000	<u>2,026,580</u>
Scottsdale Municipal Property			DELAWARE — (0.5%)		
Corp. (RB) Series A			New Castle County (GO)		
3.000%, 07/01/21 .....	805	<u>829,786</u>	5.000%, 10/01/23 .....	2,275	2,611,882
TOTAL ARIZONA.....		<u>5,452,293</u>	New Castle County (GO)		
ARKANSAS — (1.2%)			Series B		
Arkansas State (GO)			5.000%, 07/15/22 .....	1,450	<u>1,600,075</u>
5.000%, 04/01/21 .....	2,600	2,740,530	TOTAL DELAWARE.....		<u>4,211,957</u>
5.000%, 10/01/21 .....	7,195	<u>7,721,962</u>	DISTRICT OF COLUMBIA — (1.4%)		
TOTAL ARKANSAS.....		<u>10,462,492</u>	District of Columbia (GO)		
CALIFORNIA — (2.5%)			Series A		
California State (GO)			5.000%, 06/01/20 .....	1,900	1,942,009
5.000%, 08/01/26 .....	9,000	11,150,280	District of Columbia (GO)		
3.500%, 08/01/27 .....	1,500	1,731,615	Series E		
5.000%, 08/01/27 .....	4,000	5,056,560	5.000%, 06/01/21 .....	2,550	2,702,771
California State (GO) Series B			5.000%, 06/01/26 .....	1,875	2,312,625
5.000%, 09/01/25 .....	3,140	<u>3,811,269</u>	Washington Metropolitan Area		
TOTAL CALIFORNIA.....		<u>21,749,724</u>	Transit Authority (RB)		
			Series A-1		
			5.000%, 07/01/27 .....	4,535	<u>5,696,232</u>
			TOTAL DISTRICT OF		
			COLUMBIA.....		<u>12,653,637</u>

**DFA MUNICIPAL REAL RETURN 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>
FLORIDA — (2.6%)			HAWAII — (Continued)		
Florida Department of Environmental Protection (RB) Series A 5.000%, 07/01/26 .....	5,000	\$ 6,136,050	Hawaii State (GO) Series FK 5.000%, 05/01/23 .....	1,800	\$ 2,035,818
Florida State (GO) Series A 5.000%, 07/01/21 .....	2,000	2,127,120	Hawaii State (GO) (ETM) Series EH 5.000%, 08/01/23 .....	1,225	1,397,701
5.000%, 06/01/23 .....	700	794,073	Hawaii State (GO) (ETM) Series EH-2017 5.000%, 08/01/23 .....	305	<u>347,999</u>
5.000%, 07/01/24 .....	500	585,890	TOTAL HAWAII.....		<u>8,230,589</u>
Florida State (GO) Series B 5.000%, 06/01/20 .....	3,300	3,373,359	KANSAS — (1.4%)		
5.000%, 06/01/23 .....	650	737,354	City of Lenexa (GO) Series A 5.000%, 09/01/21 .....	600	642,042
Florida State Board of Education (GO) Series B 5.000%, 06/01/25 .....	3,000	3,605,220	City of Lenexa (GO) Series B 5.000%, 09/01/20 .....	1,610	1,661,134
Miami-Dade County (GO) Series A 5.000%, 07/01/26 .....	1,810	2,231,603	City of Merriam (GO) 5.000%, 10/01/25 .....	200	242,936
Miami-Dade County (GO) Series D 5.000%, 07/01/20 .....	3,520	<u>3,608,352</u>	City of Wichita (GO) Series A 5.000%, 12/01/20 .....	3,000	3,124,020
TOTAL FLORIDA.....		<u>23,199,021</u>	Johnson County (GO) Series B 5.000%, 09/01/22 .....	1,405	1,555,813
GEORGIA — (3.5%)			Johnson County Unified School District No. 229 Blue Valley (GO) Series A 5.000%, 10/01/26 .....	1,500	1,866,645
Cobb County (GO) 5.000%, 01/01/22 .....	2,335	2,528,128	Kansas State Department of Transportation (RB) Series A 5.000%, 09/01/27 .....	1,000	1,264,740
Fulton County (RN) 2.500%, 12/31/19 .....	5,000	5,011,400	Kansas State Department of Transportation (RB) Series B 5.000%, 09/01/20 .....	1,975	<u>2,037,548</u>
Georgia State (GO) Series A 5.000%, 07/01/26 .....	1,200	1,487,280	TOTAL KANSAS.....		<u>12,394,878</u>
~ 5.000%, 07/01/27 .....	8,000	10,141,280	KENTUCKY — (0.7%)		
Georgia State (GO) Series C 5.000%, 10/01/21 .....	2,490	2,672,865	Louisville & Jefferson County (GO) Series A 5.000%, 12/01/25 .....	3,800	4,613,542
Georgia State (GO) Series C-1 5.000%, 07/01/23 .....	3,000	3,414,540	Louisville/Jefferson County Metropolitan Government (GO) Series A 5.000%, 12/01/22 .....	1,500	<u>1,672,335</u>
5.000%, 07/01/24 .....	3,200	3,756,064	TOTAL KENTUCKY.....		<u>6,285,877</u>
Georgia State Road & Tollway Authority (RB) (MUN GOVT GTD) 5.000%, 10/01/23 .....	1,580	<u>1,812,671</u>	LOUISIANA — (0.2%)		
TOTAL GEORGIA.....		<u>30,824,228</u>	Louisiana State (GO) Series C 5.000%, 07/15/22 .....	250	275,170
HAWAII — (0.9%)			5.000%, 08/01/23 .....	1,100	1,247,961
City & County of Honolulu (GO) Series B 5.000%, 10/01/23 .....	2,150	2,463,943			
5.000%, 10/01/25 .....	450	545,463			
Hawaii State (GO) Series EF 5.000%, 11/01/22 .....	300	333,846			
Hawaii State (GO) Series EH-2017 5.000%, 08/01/23 .....	970	1,105,819			

**DFA MUNICIPAL REAL RETURN 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>
LOUISIANA — (Continued)			MASSACHUSETTS — (4.0%)		
Louisiana State (GO)			City of Boston (GO) Series A		
Series D-2			5.000%, 03/01/20 .....	1,200	\$ 1,215,120
5.000%, 12/01/21 .....	600	\$ 646,476	City of Boston (GO) Series B		
			5.000%, 04/01/24 .....	3,500	4,075,890
TOTAL LOUISIANA.....		<u>2,169,607</u>	Commonwealth of		
			Massachusetts (GO)		
MAINE — (0.1%)			Series A		
Maine State (GO) Series B			4.000%, 04/23/20 .....	2,000	2,026,880
5.000%, 06/01/23 .....	495	<u>560,969</u>	Commonwealth of		
			Massachusetts (GO)		
MARYLAND — (9.4%)			Series B		
Anne County Arundel (GO)			4.000%, 05/21/20 .....	3,000	3,046,860
5.000%, 04/01/23 .....	4,000	4,513,360	5.250%, 08/01/21 .....	500	535,600
Baltimore County (GO)			Commonwealth of		
4.000%, 03/19/20 .....	6,800	6,875,140	Massachusetts (GO)		
5.000%, 08/01/21 .....	500	533,450	Series C		
3.000%, 11/01/24 .....	5,015	5,446,842	5.000%, 04/01/23 .....	4,000	4,510,520
City of Baltimore (GO)			5.000%, 08/01/24 .....	1,360	1,596,831
Series B			Commonwealth of		
5.000%, 10/15/22 .....	645	716,331	Massachusetts (GO)		
City of Frederick (GO)			Series E		
Series C			5.000%, 11/01/27 .....	1,000	1,269,260
5.000%, 03/01/27 .....	3,100	3,877,945	Massachusetts Clean Water		
Harford County (GO) Series A			Trust (The) (RB)		
5.000%, 09/15/20 .....	900	929,925	5.000%, 08/01/20 .....	400	411,456
Howard County (GO) Series A			Massachusetts School		
5.000%, 02/15/28 .....	3,000	3,839,310	Building Authority (RB)		
Howard County (GO) Series D			(ETM) Series A		
5.000%, 02/15/24 .....	4,000	4,634,720	5.000%, 11/15/25 .....	3,240	3,939,451
5.000%, 02/15/25 .....	8,390	10,009,354	Massachusetts Water		
Maryland State (GO) Series A			Resources Authority (RB)		
5.000%, 03/15/28 .....	7,000	8,974,420	(AGM) Series B		
Maryland State (GO) Series B			5.250%, 08/01/28 .....	9,000	11,771,100
4.000%, 08/01/23 .....	1,785	1,970,461	Town of Lexington (GO)		
5.000%, 08/01/26 .....	5,500	6,806,030	4.000%, 02/15/27 .....	1,000	<u>1,187,500</u>
5.000%, 08/01/26 .....	1,000	1,237,460	TOTAL MASSACHUSETTS....		<u>35,586,468</u>
5.000%, 08/01/27 .....	325	411,118			
Maryland State (GO) Series C			MICHIGAN — (0.6%)		
5.000%, 08/01/20 .....	2,000	2,058,100	Michigan State (GO)		
Montgomery County (GO)			5.000%, 11/01/19 .....	700	700,000
Series C			Michigan State (GO) Series A		
5.000%, 10/01/27 .....	6,655	8,448,988	5.000%, 05/01/23 .....	2,425	2,744,494
Montgomery County (GO)			5.000%, 05/01/25 .....	1,500	<u>1,800,225</u>
Series D			TOTAL MICHIGAN.....		<u>5,244,719</u>
3.000%, 11/01/23 .....	2,000	2,141,660			
Washington Suburban			MINNESOTA — (3.7%)		
Sanitary Commission (RB)			Hennepin County (GO)		
4.000%, 06/01/20 .....	2,600	2,642,172	Series C		
5.000%, 06/01/24 .....	4,325	5,055,536	5.000%, 12/01/28 .....	1,150	1,495,943
3.000%, 06/01/26 .....	2,080	<u>2,287,459</u>			
TOTAL MARYLAND.....		<u>83,409,781</u>			



**DFA MUNICIPAL REAL RETURN PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MINNESOTA — (Continued)			NEBRASKA — (Continued)		
Metropolitan Council (GO)			5.000%, 12/15/26 .....	3,975	\$ 4,961,039
Series A			TOTAL NEBRASKA.....		<u>10,139,361</u>
5.000%, 03/01/20 .....	955	\$ 967,033	NEVADA — (3.2%)		
Metropolitan Council (GO)			City of Henderson NV (GO)		
Series C			5.000%, 06/01/21 .....	600	636,042
5.000%, 03/01/24 .....	6,250	7,254,312	Clark County (GO) Series B		
Minneapolis Special School			5.000%, 11/01/24 .....	8,665	10,220,368
District No. 1 (GO) (SD			Nevada State (GO) Series D		
CRED PROG) Series B			5.000%, 04/01/25 .....	11,625	13,885,481
5.000%, 02/01/28 .....	2,590	3,309,606	Nevada State (GO) Series D1		
Minnesota State (GO)			5.000%, 03/01/22 .....	2,000	2,176,360
Series A			Washoe County School		
5.000%, 08/01/21 .....	1,330	1,418,977	District (GO) Series F		
5.000%, 08/01/25 .....	7,000	8,463,840	5.000%, 06/01/21 .....	900	951,444
~ 5.000%, 08/01/28 .....	6,000	7,764,720	TOTAL NEVADA.....		<u>27,869,695</u>
Minnesota State (GO)			NEW HAMPSHIRE — (0.3%)		
Series D			City of Dover (GO) Series C		
5.000%, 08/01/21 .....	700	746,830	5.000%, 07/01/20 .....	220	225,579
Saint Paul Public Library			City of Nashua (GO)		
Agency (GO) Series C			4.000%, 07/15/24 .....	2,000	2,255,160
5.000%, 03/01/20 .....	900	<u>911,277</u>	TOTAL NEW HAMPSHIRE.....		<u>2,480,739</u>
TOTAL MINNESOTA.....		<u>32,332,538</u>	NEW JERSEY — (0.3%)		
MISSISSIPPI — (0.3%)			City of Hoboken (GO)		
Madison County School			3.000%, 02/01/27 .....	1,000	1,090,320
District (GO)			Township of Parsippany-Troy		
3.500%, 12/01/19 .....	350	350,616	Hills (GO) Series ABCD		
Mississippi State (GO)			2.000%, 09/15/21 .....	1,515	1,539,240
Series B			TOTAL NEW JERSEY.....		<u>2,629,560</u>
5.000%, 11/01/20 .....	600	622,770	NEW MEXICO — (1.6%)		
Mississippi State (GO)			New Mexico State (GO)		
Series C			5.000%, 03/01/21 .....	2,105	2,210,650
5.000%, 10/01/20 .....	1,565	<u>1,619,415</u>	New Mexico State Severance		
TOTAL MISSISSIPPI.....		<u>2,592,801</u>	Tax Permanent Fund (RB)		
MISSOURI — (0.6%)			Series A		
Columbia School District (GO)			5.000%, 07/01/27 .....	2,570	3,225,967
Series B			New Mexico State Severance		
5.000%, 03/01/23 .....	2,500	2,809,775	Tax Permanent Fund (RB)		
North Kansas City School			Series B		
District No. 74 (GO) (ST			4.000%, 07/01/20 .....	2,000	2,037,380
AID DIR DEP)			New Mexico State Severance		
4.000%, 03/01/26 .....	1,845	<u>2,135,754</u>	Tax Permanent Fund (RB)		
TOTAL MISSOURI.....		<u>4,945,529</u>	Series D		
NEBRASKA — (1.2%)			5.000%, 07/01/26 .....	5,580	6,851,793
Douglas County School			TOTAL NEW MEXICO.....		<u>14,325,790</u>
District No. 17 (GO)					
4.000%, 12/15/26 .....	3,000	3,536,790			
Omaha School District (GO)					
5.000%, 12/15/25 .....	1,345	1,641,532			

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

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NEW YORK — (6.2%)			NORTH CAROLINA — (Continued)		
City of New York (GO)			Mecklenburg County (GO)		
Series A-1			Series B		
3.000%, 08/01/20 .....	2,615	\$ 2,651,192	5.000%, 12/01/21 .....	6,120	\$ 6,607,152
4.000%, 08/01/20 .....	2,220	2,267,064	5.000%, 12/01/26 .....	8,430	10,544,075
City of New York (GO)			North Carolina Eastern		
Series C			Municipal Power Agency		
5.000%, 08/01/26 .....	500	615,465	(RB) (NATL-IBC) (ETM)		
5.000%, 08/01/26 .....	3,650	4,492,894	Series B		
City of New York (GO)			6.000%, 01/01/22 .....	650	716,560
Series E			North Carolina State (GO)		
5.000%, 08/01/26 .....	3,825	4,708,307	Series C		
City of New York (GO)			4.000%, 05/01/20 .....	1,000	1,014,180
Series J			Wake County (GO)		
5.000%, 08/01/22 .....	650	717,229	5.000%, 09/01/21 .....	2,250	2,407,230
New York State Dormitory			5.000%, 09/01/24 .....	4,000	4,716,200
Authority (RB) Series A			Wake County (GO) Series C		
5.000%, 02/15/25 .....	500	596,540	5.000%, 03/01/25 .....	7,530	<u>9,003,320</u>
New York State Dormitory			TOTAL NORTH CAROLINA....		<u>49,421,601</u>
Authority (RB) Series B			NORTH DAKOTA — (0.1%)		
5.000%, 02/15/22 .....	2,500	2,718,200	North Dakota State University		
5.000%, 02/15/24 .....	700	812,070	of Agriculture & Applied		
New York State Dormitory			Science (RB) Series A		
Authority (RB) Series C			5.000%, 04/01/21 .....	545	<u>573,356</u>
5.000%, 03/15/27 .....	14,000	17,586,800	OHIO — (5.7%)		
New York State Dormitory			City of Columbus (GO)		
Authority (RB) Series			Series 1		
E-GROUP 1			5.000%, 07/01/21 .....	2,775	2,949,964
5.000%, 03/15/27 .....	7,000	8,793,400	City of Columbus (GO)		
New York State Urban			Series 2017-1		
Development Corp. (RB)			4.000%, 04/01/27 .....	4,205	4,965,306
Series A			City of Columbus (GO)		
5.000%, 03/15/26 .....	6,890	8,452,239	Series A		
Riverhead Central School			5.000%, 02/15/20 .....	650	656,975
District (GO) (ST AID			2.000%, 08/15/22 .....	2,000	2,045,440
WITHHLDG)			4.000%, 08/15/25 .....	3,500	4,031,125
2.000%, 10/15/22 .....	700	<u>716,961</u>	City of Columbus (GO)		
TOTAL NEW YORK.....		<u>55,128,361</u>	Series A		
NORTH CAROLINA — (5.6%)			4.000%, 04/01/24 .....	4,000	4,479,440
City of Charlotte Water &			Columbus City School District		
Sewer System Revenue			(GO) Series A		
(RB)			5.000%, 12/01/21 .....	1,595	1,720,255
5.000%, 07/01/21 .....	1,800	1,915,020	Franklin County (GO)		
Forsyth County (GO)			5.000%, 06/01/21 .....	1,830	1,940,532
4.000%, 12/01/21 .....	1,500	1,588,725	Ohio State (GO) Series A		
Gaston County (GO)			4.000%, 03/01/21 .....	1,475	1,530,696
5.000%, 02/01/26 .....	2,500	3,048,975	5.000%, 09/15/25 .....	1,950	2,369,425
Iredell County (GO) Series B			5.000%, 09/01/28 .....	2,500	3,226,500
2.500%, 02/01/24 .....	2,285	2,400,164	Ohio State (GO) Series B		
Mecklenburg County (GO)			5.000%, 08/01/20 .....	650	668,564
Series A			5.000%, 09/01/27 .....	9,300	11,754,177
5.000%, 04/01/22 .....	5,000	5,460,000			

**DFA MUNICIPAL REAL RETURN PORTFOLIO**  
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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
OHIO — (Continued)			SOUTH CAROLINA — (Continued)		
5.000%, 09/15/27 .....	3,500	\$ 4,427,255	Beaufort County School		
Ohio Water Development			District (GO) (SCSDE)		
Authority (RB) Series A			Series A		
□ 5.000%, 12/01/26			5.000%, 03/01/23 .....	6,000	\$ 6,743,460
(Pre-refunded @ \$100,			Berkeley County School		
12/1/19).....	1,850	1,855,402	District (GO) (SCSDE)		
Upper Arlington City School			Series A		
District (GO) Series A			5.000%, 03/01/27 .....	2,500	3,125,400
5.000%, 12/01/26 .....	1,530	<u>1,906,671</u>	Charleston County (GO)		
TOTAL OHIO.....		<u>50,527,727</u>	5.000%, 11/01/23 .....	1,000	1,149,430
OREGON — (1.2%)			Charleston County School		
City of Portland Sewer			District (GO) (SCSDE)		
System Revenue (RB)			Series A		
Series A			5.000%, 02/01/21 .....	800	838,152
5.000%, 10/01/23 .....	3,570	4,088,328	Clemson University (RB)		
Multnomah County School			Series B		
District No. 1 Portland (GO)			5.000%, 05/01/25 .....	750	898,793
(SCH BD GTY) Series B			Lexington & Richland School		
5.000%, 06/15/23 .....	1,005	1,141,861	District No. 5 (GO)		
Oregon State (GO) Series A			(SCSDE)		
5.000%, 05/01/20 .....	1,800	1,834,056	5.000%, 03/01/24 .....	2,750	3,184,363
5.000%, 05/01/21 .....	800	845,664	Richland County (GO) (ST		
Oregon State (GO) Series G			AID WITHHLDG) Series A		
5.000%, 12/01/22 .....	2,050	<u>2,285,525</u>	5.000%, 03/01/26 .....	1,870	2,297,893
TOTAL OREGON.....		<u>10,195,434</u>	South Carolina State (GO)		
PENNSYLVANIA — (0.5%)			(ST AID WITHHLDG)		
Commonwealth of			Series A		
Pennsylvania (GO) Series 1			5.000%, 10/01/23 .....	3,000	<u>3,441,780</u>
5.000%, 04/01/22 .....	3,925	<u>4,277,269</u>	TOTAL SOUTH CAROLINA....		<u>22,360,762</u>
RHODE ISLAND — (0.4%)			TENNESSEE — (3.7%)		
Rhode Island State (GO)			City of Kingsport (GO)		
Series A			Series A		
5.000%, 08/01/20 .....	1,900	1,953,979	5.000%, 09/01/21 .....	510	545,542
Rhode Island State (GO)			Hamilton County (GO)		
Series D			Series B		
5.000%, 08/01/22 .....	600	662,058	5.000%, 03/01/22 .....	2,000	2,178,780
Rhode State Island (GO)			Maury County (GO) Series B		
Series A			5.000%, 04/01/20 .....	1,205	1,223,882
5.000%, 04/01/27 .....	1,060	<u>1,324,247</u>	Metropolitan Government of		
TOTAL RHODE ISLAND.....		<u>3,940,284</u>	Nashville & Davidson		
SOUTH CAROLINA — (2.5%)			County (GO)		
Beaufort County (GO) (ST AID			5.000%, 01/01/26 .....	5,000	6,092,500
WITHHLDG) Series A			4.000%, 07/01/28 .....	1,000	1,201,620
4.000%, 03/01/22 .....	640	681,491	Rutherford County (GO)		
			Series B		
			5.000%, 04/01/23 .....	4,085	4,606,369
			Shelby County (GO)		
			5.000%, 04/01/25 .....	5,000	5,983,800
			Shelby County (GO) Series A		
			5.000%, 04/01/20 .....	1,500	1,523,625
			5.000%, 04/01/27 .....	3,975	4,978,608

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

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TENNESSEE — (Continued)			TEXAS — (Continued)		
Sullivan County (GO) Series A			Goose Creek Consolidated		
5.000%, 04/01/21 .....	1,000	\$ 1,053,770	Independent School District		
Sumner County (GO)			(GO) (PSF-GTD)		
5.000%, 06/01/21 .....	650	689,045	5.000%, 02/15/27 .....	3,000	\$ 3,727,890
5.000%, 12/01/21 .....	900	970,479	Highland Park Independent		
Washington County (GO)			School District (GO)		
Series A			5.000%, 02/15/23 .....	3,120	3,498,362
4.000%, 06/01/26 .....	1,705	<u>1,982,932</u>	Houston Independent School		
TOTAL TENNESSEE.....		<u>33,030,952</u>	District (GO) (PSF-GTD)		
TEXAS — (13.9%)			5.000%, 02/15/27 .....	5,000	6,248,350
City of Arlington (GO)			Permanent University Fund -		
5.000%, 08/15/25 .....	1,000	1,202,980	University of Texas System		
City of Dallas Waterworks &			(RB) Series B		
Sewer System Revenue			5.250%, 07/01/28 .....	2,610	3,417,404
(RB) Series A			Pflugerville Independent		
5.000%, 10/01/22 .....	9,000	9,979,920	School District (GO)		
City of Frisco (GO) Series A			(PSF-GTD)		
5.000%, 02/15/25 .....	2,000	2,379,260	4.000%, 08/15/20 .....	2,000	2,044,300
City of Garland (GO) Series A			Plano Independent School		
5.000%, 02/15/24 .....	400	462,748	District (GO) (PSF-GTD)		
City of Houston (RN)			5.000%, 02/15/24 .....	2,225	2,575,037
3.000%, 06/26/20 .....	5,000	5,059,950	San Antonio Independent		
City of Houston (GO) Series A			School District (GO)		
5.000%, 03/01/20 .....	1,515	1,533,786	(PSF-GTD)		
5.000%, 03/01/27 .....	5,000	6,172,400	5.000%, 02/15/20 .....	1,790	1,809,260
City of Lubbock (GO)			Texas State (RN)		
5.000%, 02/15/23 .....	4,000	4,483,720	4.000%, 08/27/20 .....	5,000	5,114,150
City of San Antonio Electric &			Texas State (GO)		
Gas Systems Revenue			~ 5.000%, 10/01/23 .....	4,200	4,816,728
(RB)			Texas Transportation		
5.000%, 02/01/24 .....	9,515	10,986,400	Commission State Highway		
5.000%, 02/01/26 .....	2,850	3,462,494	Fund (RB)		
City of Sugar Land (GO)			5.000%, 10/01/26 .....	2,505	3,089,366
5.000%, 02/15/21 .....	1,050	1,099,025	University of Texas System		
Conroe Independent School			(The) (RB) Series J		
District (GO) (PSF-GTD)			5.000%, 08/15/25 .....	12,500	15,122,375
Series A			5.000%, 08/15/26 .....	3,850	4,762,835
5.000%, 02/15/26 .....	8,710	10,608,780	Ysleta Independent School		
Cypress-Fairbanks			District (GO) (PSF-GTD)		
Independent School District			Series A		
(GO) (PSF-GTD)			5.000%, 08/15/20 .....	460	<u>473,749</u>
5.000%, 02/15/21 .....	800	839,024	TOTAL TEXAS.....		<u>123,327,463</u>
Dallas County Community			UTAH — (1.8%)		
College District (GO)			City of American Fork (GO)		
5.000%, 02/15/21 .....	2,155	2,260,703	5.000%, 05/01/26 .....	1,165	1,421,114
El Paso Independent School			Davis School District (GO)		
District (GO) (PSF-GTD)			(SCH BD GTY) Series B		
5.000%, 08/15/24 .....	3,035	3,562,938	5.000%, 06/01/23 .....	1,000	1,134,770
Frisco Independent School			Salt County Lake (GO)		
District (GO) (PSF-GTD)			3.000%, 12/27/19 .....	10,000	10,030,600
5.000%, 08/15/20 .....	2,460	2,533,529			

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UTAH — (Continued)			VIRGINIA — (Continued)		
Tooele County School District (GO) (SCH BD GTY)			Virginia Resources Authority (RB) Series D		
Series B			5.000%, 11/01/20 .....	200	\$ 207,590
5.000%, 06/01/22 .....	650	\$ 713,453	TOTAL VIRGINIA.....		<u>56,040,666</u>
Utah State (GO)			WASHINGTON — (4.1%)		
5.000%, 07/01/22 .....	1,500	1,652,670	City of Marysville Water & Sewer Revenue (RB)		
Weber School District (GO)			5.000%, 04/01/20 .....	175	177,742
(SCH BD GTY)			City of Seattle Municipal Light & Power Revenue (RB)		
5.000%, 06/15/21 .....	650	<u>690,111</u>	Series B		
TOTAL UTAH.....		<u>15,642,718</u>	5.000%, 04/01/24 .....	3,000	3,489,420
VIRGINIA — (6.3%)			City of Spokane (GO)		
Arlington County (GO)			5.000%, 12/01/25 .....	1,165	1,416,698
5.000%, 08/15/26 .....	3,575	4,433,107	Clark County School District		
5.000%, 08/15/27 .....	4,000	5,074,320	No. 119 Battleground (GO)		
5.000%, 08/15/27 .....	3,820	4,845,976	(SCH BD GTY)		
Arlington County (GO)			4.000%, 12/01/21 .....	510	539,284
Series B			King & Snohomish Counties		
5.000%, 08/15/22 .....	4,830	5,339,178	School District No. 417		
Chesterfield County (GO) (ST			Northshore (GO) (SCH BD		
AID WITHHLDG) Series A			GTY)		
5.000%, 01/01/22 .....	1,735	1,878,502	5.000%, 12/01/19 .....	2,825	2,833,164
City of Lynchburg (GO)			King County (GO) Series A		
5.000%, 02/01/26 .....	1,930	2,364,192	5.000%, 07/01/20 .....	700	717,752
City of Manassas (GO) (ST			5.000%, 12/01/25 .....	1,830	2,230,148
AID WITHHLDG) Series C			King County School District		
5.000%, 07/01/21 .....	1,040	1,106,633	No. 405 Bellevue (GO)		
City of Norfolk (GO) (ST AID			(SCH BD GTY)		
WTHHLDG)			5.000%, 12/01/24 .....	2,265	2,680,288
5.000%, 08/01/27 .....	2,300	2,911,386	King County School District		
City of Richmond (GO) (ST			No. 414 Lake Washington		
AID WITHHLDG) Series A			(GO) (SCH BD GTY)		
5.000%, 03/01/21 .....	900	945,540	5.000%, 12/01/22 .....	925	1,032,467
City of Virginia Beach (GO)			North Thurston Public Schools		
(ST AID WITHHLDG)			(GO) (SCH BD GTY)		
Series B			5.000%, 12/01/22 .....	2,080	2,320,323
5.000%, 07/15/20 .....	2,200	2,259,554	Port of Seattle (GO)		
5.000%, 09/15/24 .....	3,000	3,539,640	5.000%, 06/01/21 .....	3,150	3,339,221
Fairfax County (GO) (ST AID			Washington State (GO)		
WITHHLDG) Series A			Series 2017-A		
5.000%, 10/01/23 .....	4,775	5,476,161	5.000%, 08/01/26 .....	1,480	1,828,214
5.000%, 10/01/26 .....	5,535	6,900,374	Washington State (GO)		
Loudoun County (GO)			Series A		
Series A			5.000%, 08/01/21 .....	500	533,360
5.000%, 12/01/21 .....	5,000	5,399,100	Washington State (GO)		
Virginia Public Building			Series C		
Authority (RB) Series C			5.000%, 02/01/25 .....	1,930	2,297,819
5.000%, 08/01/23 .....	600	683,304			
Virginia Resources Authority					
(GO) Series A					
5.000%, 06/01/27 .....	2,115	2,676,109			

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WASHINGTON — (Continued)			WISCONSIN — (Continued)		
Washington State (GO)			City of Oshkosh (GO)		
Series R-2012C			Series B		
4.000%, 07/01/21 .....	150	\$ 157,052	3.000%, 12/01/23 .....	650	\$ 693,966
Washington State (GO)			Germantown School District		
Series R-2013A			(GO) Series A		
5.000%, 07/01/20 .....	2,775	2,845,568	5.000%, 04/01/27 .....	2,200	2,767,798
Washington State (GO)			Oregon School District (GO)		
Series R-2015			3.000%, 03/01/21 .....	1,900	1,945,049
5.000%, 07/01/20 .....	1,560	1,599,671	Wisconsin State (GO)		
Washington State (GO)			Series 1		
Series R-2018C			5.000%, 05/01/20 .....	2,300	2,343,746
5.000%, 08/01/27 .....	4,800	<u>6,047,808</u>	5.000%, 11/01/24 .....	4,025	4,758,194
TOTAL WASHINGTON.....		<u>36,085,999</u>	Wisconsin State (GO)		
WISCONSIN — (4.9%)			Series 2		
City of Janesville (GO)			5.000%, 11/01/20 .....	800	830,608
3.000%, 03/01/24 .....	1,245	1,332,212	5.000%, 11/01/22 .....	600	667,128
City of Milwaukee (GO)			Wisconsin State (GO)		
5.000%, 05/01/20 .....	2,370	2,414,604	Series B		
City of Milwaukee (GO)			5.000%, 05/01/21 .....	3,405	<u>3,600,413</u>
Series N2			TOTAL WISCONSIN.....		<u>43,155,948</u>
4.000%, 03/01/24 .....	6,500	7,227,610	TOTAL MUNICIPAL BONDS...		<u>884,941,903</u>
City of Milwaukee (GO)			TOTAL INVESTMENTS — (100.0%)		
Series N4			(Cost \$857,291,644).....		<u>\$884,941,903</u>
5.000%, 04/01/27 .....	1,510	1,881,626			
5.000%, 04/01/28 .....	9,990	12,692,994			

As of October 31, 2019, DFA Municipal Real Return Portfolio had entered into the following outstanding Inflation Swaps:

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	1.826%	Fixed	CPI	Maturity	USD 26,000,000	11/07/20	—	—	\$148,217	\$148,217
Bank of America Corp.....	1.715%	Fixed	CPI	Maturity	USD 11,000,000	09/28/23	—	—	69,006	69,006
Bank of America Corp.....	1.706%	Fixed	CPI	Maturity	USD 11,000,000	06/14/22	—	—	116,136	116,136
Bank of America Corp.....	1.704%	Fixed	CPI	Maturity	USD 27,000,000	05/31/21	—	—	346,791	346,791
Bank of America Corp.....	1.663%	Fixed	CPI	Maturity	USD 17,000,000	04/15/22	—	—	222,280	222,280
Bank of America Corp.....	1.619%	Fixed	CPI	Maturity	USD 12,000,000	10/14/22	—	—	67,084	67,084
Bank of America Corp.....	1.610%	Fixed	CPI	Maturity	USD 20,000,000	12/31/20	—	—	239,824	239,824
Bank of America Corp.....	1.609%	Fixed	CPI	Maturity	USD 17,000,000	06/24/21	—	—	284,823	284,823
Bank of America Corp.....	1.580%	Fixed	CPI	Maturity	USD 14,000,000	12/30/20	—	—	189,914	189,914
Bank of America Corp.....	1.548%	Fixed	CPI	Maturity	USD 8,000,000	01/08/21	—	—	124,000	124,000

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	1.530%	Fixed	CPI	Maturity	USD 19,000,000	12/24/20	—	—	\$ 307,646	\$ 307,646
Citibank, N.A.....	1.789%	Fixed	CPI	Maturity	USD 21,000,000	03/31/24	—	—	32,097	32,097
Citibank, N.A.....	1.752%	Fixed	CPI	Maturity	USD 17,000,000	05/20/23	—	—	133,604	133,604
Citibank, N.A.....	1.698%	Fixed	CPI	Maturity	USD 22,000,000	06/02/22	—	—	264,871	264,871
Citibank, N.A.....	1.578%	Fixed	CPI	Maturity	USD 25,000,000	08/09/23	—	—	396,212	396,212
Citibank, N.A.....	1.577%	Fixed	CPI	Maturity	USD 10,000,000	11/18/21	—	—	118,697	118,697
Citibank, N.A.....	1.555%	Fixed	CPI	Maturity	USD 10,000,000	12/11/20	—	—	148,780	148,780
Citibank, N.A.....	1.533%	Fixed	CPI	Maturity	USD 10,000,000	11/10/20	—	—	141,936	141,936
Citibank, N.A.....	1.520%	Fixed	CPI	Maturity	USD 24,000,000	08/01/21	—	—	448,350	448,350
Citibank, N.A.....	1.481%	Fixed	CPI	Maturity	USD 17,000,000	08/18/21	—	—	329,615	329,615
Citibank, N.A.....	1.253%	Fixed	CPI	Maturity	USD 12,000,000	02/11/22	—	—	419,344	419,344
<b>Total Appreciation.....</b>								<b>\$ 4,549,227</b>	<b>\$ 4,549,227</b>	
Bank of America Corp.....	2.373%	Fixed	CPI	Maturity	USD 18,000,000	07/13/26	—	—	(1,057,845)	(1,057,845)
Bank of America Corp.....	2.355%	Fixed	CPI	Maturity	USD 17,000,000	05/29/28	—	—	(1,120,964)	(1,120,964)
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	08/13/27	—	—	(885,560)	(885,560)
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	09/20/26	—	—	(806,858)	(806,858)
Bank of America Corp.....	2.327%	Fixed	CPI	Maturity	USD 17,000,000	07/30/24	—	—	(749,801)	(749,801)
Bank of America Corp.....	2.243%	Fixed	CPI	Maturity	USD 15,000,000	11/01/27	—	—	(771,995)	(771,995)
Bank of America Corp.....	2.195%	Fixed	CPI	Maturity	USD 15,000,000	01/09/24	—	—	(477,433)	(477,433)
Bank of America Corp.....	2.192%	Fixed	CPI	Maturity	USD 14,000,000	03/29/25	—	—	(559,628)	(559,628)
Bank of America Corp.....	2.186%	Fixed	CPI	Maturity	USD 20,000,000	11/20/25	—	—	(768,816)	(768,816)
Bank of America Corp.....	2.177%	Fixed	CPI	Maturity	USD 11,000,000	09/20/27	—	—	(432,338)	(432,338)
Bank of America Corp.....	2.149%	Fixed	CPI	Maturity	USD 14,000,000	08/10/27	—	—	(526,415)	(526,415)
Bank of America Corp.....	2.064%	Fixed	CPI	Maturity	USD 13,000,000	10/24/24	—	—	(261,113)	(261,113)
Bank of America Corp.....	2.029%	Fixed	CPI	Maturity	USD 15,000,000	05/24/25	—	—	(343,245)	(343,245)
Bank of America Corp.....	2.004%	Fixed	CPI	Maturity	USD 14,000,000	06/13/25	—	—	(278,991)	(278,991)
Bank of America Corp.....	1.971%	Fixed	CPI	Maturity	USD 25,000,000	02/21/25	—	—	(470,354)	(470,354)
Bank of America Corp.....	1.902%	Fixed	CPI	Maturity	USD 25,000,000	07/14/22	—	—	(135,406)	(135,406)
Bank of America Corp.....	0.022%	Fixed	CPI	Maturity	USD 16,000,000	02/14/24	—	—	(519,520)	(519,520)
Citibank, N.A.....	2.367%	Fixed	CPI	Maturity	USD 10,000,000	05/04/28	—	—	(693,686)	(693,686)
Citibank, N.A.....	2.234%	Fixed	CPI	Maturity	USD 34,000,000	01/23/24	—	—	(1,123,969)	(1,123,969)
Citibank, N.A.....	2.171%	Fixed	CPI	Maturity	USD 11,000,000	04/07/24	—	—	(375,071)	(375,071)
Citibank, N.A.....	2.148%	Fixed	CPI	Maturity	USD 19,000,000	01/04/24	—	—	(509,038)	(509,038)
Citibank, N.A.....	2.141%	Fixed	CPI	Maturity	USD 17,000,000	04/16/28	—	—	(629,819)	(629,819)
Citibank, N.A.....	2.114%	Fixed	CPI	Maturity	USD 14,000,000	12/19/23	—	—	(352,487)	(352,487)
Citibank, N.A.....	2.112%	Fixed	CPI	Maturity	USD 11,000,000	05/02/24	—	—	(324,059)	(324,059)
Citibank, N.A.....	2.112%	Fixed	CPI	Maturity	USD 27,000,000	12/21/24	—	—	(759,258)	(759,258)
Citibank, N.A.....	2.102%	Fixed	CPI	Maturity	USD 11,000,000	11/21/26	—	—	(361,994)	(361,994)
Citibank, N.A.....	2.100%	Fixed	CPI	Maturity	USD 18,000,000	12/11/25	—	—	(551,725)	(551,725)
Citibank, N.A.....	2.087%	Fixed	CPI	Maturity	USD 23,000,000	12/29/22	—	—	(434,100)	(434,100)
Citibank, N.A.....	2.005%	Fixed	CPI	Maturity	USD 12,000,000	11/09/25	—	—	(238,027)	(238,027)

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Citibank, N.A. . . .	1.986%	Fixed	CPI	Maturity	USD 20,000,000	07/24/23	—	— \$	(256,544) \$	(256,544)
Citibank, N.A. . . .	1.678%	Fixed	CPI	Maturity	USD 15,000,000	06/17/23	—	—	(66,803)	(66,803)
Citibank, N.A. . . .	1.675%	Fixed	CPI	Maturity	USD 20,000,000	09/03/24	—	—	(69,375)	(69,375)
<b>Total (Depreciation) . . . . .</b>								<b>\$(16,912,237)</b>	<b>\$(16,912,237)</b>	
<b>Total Appreciation (Depreciation) . . . . .</b>								<b>\$(12,363,010)</b>	<b>\$(12,363,010)</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
Municipal Bonds . . . . .	—	\$884,941,903	—	\$884,941,903
Swap Agreements** . . . . .	—	(12,363,010)	—	(12,363,010)
<b>TOTAL . . . . .</b>	<b>—</b>	<b>\$872,578,893</b>	<b>—</b>	<b>\$872,578,893</b>

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

See accompanying Notes to Financial Statements.



**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
CALIFORNIA — (100.0%)			California Municipal Finance		
Albany Unified School District			Authority (RB)		
(GO)			□ 6.000%, 01/01/42		
5.000%, 08/01/25 .....	230	\$ 279,236	(Pre-refunded @ \$100,		
Alhambra Unified School			1/1/22).....	1,250	\$1,382,537
District (GO) Series A			California State (GO)		
1.750%, 08/01/22 .....	300	305,610	5.000%, 12/01/22 .....	500	559,220
Alhambra Unified School			5.000%, 08/01/23 .....	585	668,532
District (GO) Series B			5.000%, 10/01/25 .....	1,700	2,068,203
5.000%, 08/01/23 .....	100	114,794	~ 5.000%, 08/01/26 .....	2,380	2,948,630
Anaheim Housing & Public			~ 5.000%, 08/01/26 .....	2,540	3,146,857
Improvements Authority			4.000%, 11/01/26 .....	1,735	2,046,346
(RB)			3.500%, 08/01/27 .....	2,835	3,272,752
□ 5.000%, 10/01/33			5.000%, 08/01/27 .....	4,200	5,309,388
(Pre-refunded @ \$100,			5.000%, 11/01/27 .....	200	254,198
10/1/21).....	500	537,610	5.000%, 08/01/28 .....	730	940,554
□ 5.000%, 10/01/41			California State (GO) Series B		
(Pre-refunded @ \$100,			5.000%, 09/01/26 .....	3,215	3,990,812
10/1/21).....	1,320	1,419,290	California State (GO)		
Anaheim Union High School			(AMBAC)		
District (GO)			5.000%, 02/01/27 .....	625	781,356
5.000%, 08/01/20 .....	100	102,855	California State Department of		
Bay Area Toll Authority (RB)			Water Resources (RB)		
Series S-4			Series AQ		
□ 5.250%, 04/01/53			□ 4.000%, 12/01/32		
(Pre-refunded @ \$100,			(Pre-refunded @ \$100,		
4/1/23).....	250	285,423	6/1/23).....	3,500	3,879,540
Berkeley Unified School			California State Department of		
District (GO) Series E			Water Resources (RB)		
5.000%, 08/01/27 .....	695	893,283	Series AS		
Beverly Hills Unified School			5.000%, 12/01/24 .....	775	927,210
District (GO)			California State Department of		
2.000%, 08/01/22 .....	150	154,310	Water Resources Power		
Burbank Unified School			Supply Revenue (RB)		
District (GO)			Series L		
5.000%, 08/01/24 .....	565	669,700	5.000%, 05/01/20 .....	325	331,409
Cajon Valley Union School			□ 5.000%, 05/01/22		
District (GO)			(Pre-refunded @ \$100,		
5.000%, 08/01/24 .....	305	360,897	5/1/20).....	1,000	1,019,870
California Infrastructure &			California State Department of		
Economic Development			Water Resources Power		
Bank (RB) (AMBAC)			Supply Revenue (RB)		
Series A			Series O		
□ 5.000%, 07/01/36			5.000%, 05/01/21 .....	1,000	1,059,540
(Pre-refunded @ \$100,			5.000%, 05/01/22 .....	1,675	1,838,631
1/1/28).....	100	129,627			

**DFA CALIFORNIA MUNICIPAL REAL RETURN 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
California State Public Works Board (RB)			City of Pittsburg Water Revenue (RB) Series A		
□ 6.125%, 11/01/29 (Pre-refunded @ \$100, 11/1/19).....	1,000	\$1,000,000	5.000%, 08/01/24 .....	275	\$ 325,820
California State Public Works Board (RB) Series C-1			City of San Francisco Public Utilities Commission Water Revenue (RB)		
□ 5.000%, 03/01/22 (Pre-refunded @ \$100, 3/1/20).....	310	314,120	5.000%, 11/01/23 .....	645	744,936
California State Public Works Board (RB) Series D			5.000%, 11/01/24 .....	1,000	1,191,240
□ 5.000%, 09/01/24 (Pre-refunded @ \$100, 9/1/22).....	935	1,041,403	City of San Francisco Public Utilities Commission Water Revenue (RB) Series D		
□ 5.000%, 09/01/29 (Pre-refunded @ \$100, 9/1/22).....	1,250	1,392,250	5.000%, 11/01/25 .....	220	269,837
California State University (RB) Series A			5.000%, 11/01/26 .....	150	188,735
5.000%, 11/01/20 .....	570	592,960	City of Santa Rosa Wastewater Revenue (RB) Series A		
5.000%, 11/01/21 .....	250	269,948	5.000%, 09/01/21 .....	330	354,308
5.000%, 11/01/23 .....	375	433,898	Cloverdale Unified School District (GO) (AGM) Series A		
5.000%, 11/01/23 .....	1,935	2,238,911	□ 5.250%, 08/01/32 (Pre-refunded @ \$100, 8/1/21).....	235	252,367
Camrosa Water District Financing Authority (RB) Series A			Conejo Valley Unified School District (GO) Series		
4.000%, 01/15/22 .....	205	218,647	4.000%, 08/01/27 .....	525	635,985
Carlsbad Unified School District (GO)			Contra Costa Transportation Authority (RB) Series A		
5.000%, 08/01/26 .....	310	389,301	5.000%, 03/01/24 .....	2,750	3,214,722
City & County of San Francisco (GO) Series			Contra Costa Transportation Authority (RB) Series B		
5.000%, 06/15/22 .....	200	220,792	□ 5.000%, 03/01/23 (Pre-refunded @ \$100, 3/1/20).....	225	227,990
City & County of San Francisco (GO) Series A			Culver City Unified School District (GO) Series C		
5.000%, 06/15/24 .....	800	943,688	8.000%, 08/01/23 .....	460	578,643
City & County of San Francisco (GO) Series R1			Desert Sands Unified School District (GO) Series A		
5.000%, 06/15/21 .....	250	266,133	5.000%, 06/01/23 .....	375	428,089
City of Grover Beach (GO)			Dixie School District (GO)		
5.000%, 09/01/22 .....	390	433,941	5.000%, 08/01/21 .....	500	535,160
5.000%, 09/01/26 .....	345	434,414	Dublin-San Ramon Services District Water Revenue (RB)		
5.000%, 09/01/27 .....	445	573,467	□ 5.500%, 08/01/34 (Pre-refunded @ \$100, 2/1/21).....	1,425	1,505,555
City of Los Angeles (RN)			El Monte Union High School District (GO)		
5.000%, 06/25/20 .....	4,410	4,523,072	5.000%, 06/01/24 .....	250	294,795
City of Los Angeles CA Solid Waste Resources Revenue (RB) Series A					
5.500%, 02/01/20 .....	2,000	2,022,020			
City of Pacifica COP					
5.000%, 01/01/24 .....	250	290,373			

**DFA CALIFORNIA MUNICIPAL REAL RETURN 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Elsinore Valley Municipal			Los Angeles Department of		
Water District Financing			Water & Power Power		
Authority (RB) Series A			System Revenue (RB)		
5.000%, 07/01/24 .....	400	\$ 472,896	Series C		
Emery Unified School District			5.000%, 07/01/26 .....	335	\$ 418,844
(GO)			Los Angeles Department of		
5.000%, 08/01/27 .....	600	766,074	Water & Power Power		
Fairfield-Suisun Unified			System Revenue (RB)		
School District (GO)			Series D		
5.000%, 08/01/26 .....	695	873,302	5.000%, 07/01/27 .....	1,000	1,283,610
Grossmont Healthcare District			Los Angeles Unified School		
(GO) Series C			District (GO) Series A		
5.000%, 07/15/23 .....	1,000	1,145,460	5.000%, 07/01/24 .....	1,425	1,671,197
Grossmont Union High School			5.000%, 07/01/26 .....	1,085	1,339,281
District (GO)			5.000%, 07/01/27 .....	480	604,891
5.000%, 08/01/21 .....	200	214,064	Los Angeles Unified School		
Kern High School District			District (GO) Series B-1		
(GO) Series E			5.000%, 07/01/27 .....	175	220,533
4.000%, 08/01/24 .....	200	227,720	Los Rios Community College		
Los Angeles Community			District (GO) Series F		
College District (GO)			2.000%, 08/01/20 .....	200	201,576
Series C			Mesa Water District COP		
5.000%, 08/01/22 .....	360	399,193	□ 5.000%, 03/15/22		
5.000%, 06/01/26 .....	530	658,991	(Pre-refunded @ \$100,		
Los Angeles County			3/15/20).....	500	507,350
Metropolitan Transportation			Millbrae Public Financing		
Authority (RB)			Authority (RB)		
□ 5.000%, 07/01/23			5.000%, 12/01/25 .....	390	480,152
(Pre-refunded @ \$100,			5.000%, 12/01/26 .....	265	333,293
7/1/21).....	1,000	1,067,150	5.000%, 12/01/27 .....	385	494,956
Los Angeles County			Morongo Unified School		
Metropolitan Transportation			District (GO) Series A		
Authority (RB) Series A			5.000%, 08/01/25 .....	20	24,294
5.000%, 07/01/22 .....	1,600	1,769,968	5.000%, 08/01/26 .....	280	348,944
5.000%, 07/01/24 .....	600	708,744	5.000%, 08/01/27 .....	130	165,653
Los Angeles County			Mount Diablo Unified School		
Metropolitan Transportation			District (GO) Series G		
Authority (RB) Series A-			3.000%, 08/01/24 .....	130	141,697
5.000%, 07/01/25 .....	570	693,878	Municipal Improvement Corp.		
Los Angeles Department of			of Los Angeles (RB)		
Water (RB) Series A			Series A		
5.000%, 07/01/24 .....	250	295,560	5.000%, 11/01/22 .....	1,100	1,227,897
5.000%, 07/01/25 .....	1,000	1,218,560	5.000%, 11/01/23 .....	750	865,245
Los Angeles Department of			5.000%, 11/01/24 .....	425	505,138
Water & Power Power			Napa Valley Community		
System Revenue (RB)			College District (GO)		
Series B			Series A		
5.000%, 07/01/26 .....	400	500,112	5.000%, 08/01/21 .....	250	267,580
			New Haven Unified School		
			District (GO)		
			5.000%, 08/01/26 .....	150	186,276

**DFA CALIFORNIA MUNICIPAL REAL RETURN 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Northern California			Pasadena Unified School		
Transmission Agency (RB)			District (GO) Series B		
Series			5.000%, 08/01/26 .....	1,000	\$1,253,590
5.000%, 05/01/24 .....	280	\$ 328,367	Placentia-Yorba Linda Unified		
Northern Humboldt Union			School District (GO)		
High School District (GO)			5.000%, 08/01/23 .....	205	235,492
4.000%, 08/01/25 .....	120	138,820	Redondo Beach Unified		
Novato Sanitary District (RB)			School District (GO) (AGM)		
5.000%, 02/01/22 .....	340	370,522	Series A		
Oak Park Unified School			5.000%, 08/01/23 .....	255	292,118
District (GO)			Reed Union School District		
4.000%, 08/01/22 .....	200	216,320	(GO)		
Oakdale Joint Unified School			4.000%, 08/01/26 .....	250	297,908
District (GO)			Regents of the University of		
4.000%, 08/01/23 .....	400	443,268	California Medical Center		
Oakland Unified School			Pooled Revenue (RB)		
District/Alameda County			Series J		
(GO)			□ 5.000%, 05/15/25		
5.000%, 08/01/24 .....	750	878,715	(Pre-refunded @ \$100,		
□ 6.625%, 08/01/38			5/15/23).....	530	602,175
(Pre-refunded @ \$100,			□ 5.250%, 05/15/27		
8/1/21).....	800	877,784	(Pre-refunded @ \$100,		
Oakland Unified School			5/15/23).....	260	297,653
District/Alameda County			Ross Valley Public Financing		
(GO) Series A			Authority (RB)		
5.000%, 08/01/25 .....	200	240,716	5.000%, 01/01/25 .....	410	493,132
Oakland Unified School			Sacramento Municipal Utility		
District/Alameda County			District (RB) Series E		
(GO) Series C			5.000%, 08/15/23 .....	350	401,877
5.000%, 08/01/24 .....	510	597,526	San Carlos CA School District		
Oakland Unified School			(GO)		
District/Alameda County			5.000%, 10/01/20 .....	500	518,360
(GO) (AGM)			San Diego Community		
5.000%, 08/01/25 .....	1,075	1,297,149	College District (GO)		
Ontario Montclair School			5.000%, 08/01/23 .....	500	574,170
District (GO) (AGM)			5.000%, 08/01/26 .....	1,660	2,080,959
Series B			San Diego County Water		
5.000%, 08/01/21 .....	160	171,251	Authority (RB)		
Otay Water District (RB)			5.000%, 05/01/24 .....	940	1,103,729
5.000%, 09/01/22 .....	740	822,495	San Diego Unified School		
Pacific Grove Unified School			District (RN) Series A		
District (GO)			5.000%, 06/30/20 .....	2,000	2,051,020
3.000%, 08/01/26 .....	210	234,721	San Diego Unified School		
Palm Springs Financing			District (GO) (AGM)		
Authority (RB)			Series F-1		
5.000%, 11/01/25 .....	260	319,914	5.250%, 07/01/27 .....	475	614,773
Palomar Community College			San Diego Unified School		
District (GO)			District (GO) Series R-5		
5.000%, 05/01/23 .....	200	227,676	5.000%, 07/01/26 .....	200	249,182
Pasadena Unified School			San Diego Unified School		
District (GO)			District/CA Series R-4		
5.000%, 08/01/26 .....	525	658,135	5.000%, 07/01/24 (GO)...	605	712,539

**DFA CALIFORNIA MUNICIPAL REAL RETURN 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Francisco Community			4.000%, 08/01/25 .....	250	\$ 291,325
College District (GO)			5.000%, 08/01/26 .....	250	313,583
5.000%, 06/15/24 .....	1,315	\$1,549,885	Southwestern Community		
San Francisco County			College District (GO)		
Transportation Authority			Series B		
(RB)			4.000%, 08/01/25 .....	250	291,020
3.000%, 02/01/22 .....	1,300	1,359,761	Sylvan Union School District		
San Francisco Unified School			(GO)		
District (GO) Series A			5.000%, 08/01/26 .....	620	777,226
5.000%, 06/15/25 .....	650	790,231	Sylvan Union School District		
5.000%, 06/15/26 .....	880	1,100,290	(GO) Series		
San Gabriel Unified School			5.000%, 08/01/25 .....	380	463,471
District (GO) Series A			Tahoe-Truckee Unified School		
5.000%, 08/01/25 .....	230	278,666	District (GO)		
San Lorenzo Unified School			5.000%, 08/01/26 .....	100	124,990
District (GO)			Tahoe-Truckee Unified School		
5.000%, 08/01/21 .....	140	149,845	District (GO) Series C		
San Mateo Union High School			2.000%, 08/01/20 .....	1,190	1,199,377
District (GO) Series C			University of California (RB)		
4.000%, 09/01/26 .....	320	379,827	Series AF		
San Matro County Community			5.000%, 05/15/22 .....	750	825,960
College District (GO)			□ 5.000%, 05/15/27		
Series B			(Pre-refunded @ \$100,		
5.000%, 09/01/28 .....	100	132,066	5/15/23).....	4,240	4,817,403
San Rafael City High School			Washington Union School		
District (GO) Series B			District/Monterey County		
5.000%, 08/01/27 .....	100	128,615	(GO)		
Santa Clara County Financing			5.000%, 08/01/27 .....	135	172,595
Authority (RB) Series A			West Valley-Mission		
5.000%, 11/15/22 .....	2,000	2,240,560	Community College District		
Santa Clara Valley			(GO) Series B		
Transportation Authority			5.000%, 08/01/27 .....	220	282,953
(RB) Series A			TOTAL MUNICIPAL BONDS...		<u>131,994,406</u>
5.000%, 06/01/26 .....	400	500,516	TOTAL INVESTMENTS — (100.0%)		
Santa County Clara (GO)			(Cost \$128,034,844).....		<u>\$131,994,406</u>
Series C					
~ 5.000%, 08/01/26 .....	1,100	1,382,205			
Santee School District (GO)					
5.000%, 08/01/24 .....	290	343,296			
Scotts Valley Unified School					
District (GO) Series B					
4.000%, 08/01/24 .....	150	170,865			

As of October 31, 2019, DFA California Municipal Real Return Portfolio had entered into the following outstanding Inflation Swaps:

<u>Counterparty</u>	<u>Payments made by Fund</u>	<u>Payments received by Fund</u>	<u>Payment Frequency</u>	<u>Notional Amount</u>	<u>Expiration Date</u>	<u>Upfront Premiums Paid</u>	<u>Upfront Premiums Received</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Bank of America Corp.....	2.367%	Fixed	CPI	Maturity	USD 6,000,000	07/17/25	—	—	\$(312,898) \$(312,898)

**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	2.265%	Fixed	CPI	Maturity	USD 7,000,000	02/23/24	—	—	\$ (249,523) \$ (249,523)
Bank of America Corp.....	2.065%	Fixed	CPI	Maturity	USD 9,000,000	12/12/26	—	—	(296,696) (296,696)
Bank of America Corp.....	2.062%	Fixed	CPI	Maturity	USD 4,000,000	11/08/23	—	—	(74,120) (74,120)
Bank of America Corp.....	2.060%	Fixed	CPI	Maturity	USD11,000,000	11/06/21	—	—	(99,189) (99,189)
Bank of America Corp.....	2.058%	Fixed	CPI	Maturity	USD11,000,000	12/12/22	—	—	(192,659) (192,659)
Bank of America Corp.....	1.885%	Fixed	CPI	Maturity	USD 8,000,000	01/22/24	—	—	(119,061) (119,061)
Citibank, N.A.....	2.312%	Fixed	CPI	Maturity	USD 7,000,000	07/24/23	—	—	(258,384) (258,384)
Citibank, N.A.....	2.289%	Fixed	CPI	Maturity	USD12,000,000	07/26/23	—	—	(429,806) (429,806)
Citibank, N.A.....	2.260%	Fixed	CPI	Maturity	USD10,000,000	08/08/22	—	—	(283,987) (283,987)
Citibank, N.A.....	2.225%	Fixed	CPI	Maturity	USD 6,000,000	03/26/23	—	—	(180,550) (180,550)
Citibank, N.A.....	2.160%	Fixed	CPI	Maturity	USD 7,000,000	01/09/23	—	—	(160,531) (160,531)
Citibank, N.A.....	2.143%	Fixed	CPI	Maturity	USD 8,000,000	01/18/22	—	—	(133,621) (133,621)
Citibank, N.A.....	2.054%	Fixed	CPI	Maturity	USD10,000,000	11/06/22	—	—	(138,147) (138,147)
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 6,000,000	02/20/26	—	—	(131,403) (131,403)
Citibank, N.A.....	1.808%	Fixed	CPI	Maturity	USD 4,000,000	07/01/25	—	—	(45,906) (45,906)
Merrill Lynch Capital Services, Inc.....	2.317%	Fixed	CPI	Maturity	USD 6,000,000	05/09/25	—	—	(239,157) (239,157)
<b>Total (Depreciation).....</b>								<b><u>\$(3,345,638)</u></b>	<b><u>\$(3,345,638)</u></b>
<b>Total Appreciation (Depreciation).....</b>								<b><u>\$(3,345,638)</u></b>	<b><u>\$(3,345,638)</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
Municipal Bonds.....	—	\$131,994,406	—	\$131,994,406
Swap Agreements**.....	—	(3,345,638)	—	(3,345,638)
<b>TOTAL.....</b>	<b>—</b>	<b><u>\$128,648,768</u></b>	<b>—</b>	<b><u>\$128,648,768</u></b>

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

See accompanying Notes to Financial Statements.

**DFA MUNICIPAL BOND 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>
MUNICIPAL BONDS — (100.0%)			COLORADO — (2.3%)		
ALABAMA — (0.5%)			Boulder Valley School District		
Alabama State (GO) Series A			No. Re-2 Boulder (GO) (ST		
5.000%, 08/01/20 .....	200	\$ 205,682	AID WITHHLDG) Series B		
5.000%, 08/01/21 .....	1,000	1,066,540	4.000%, 12/01/24 .....	1,000	\$ 1,136,450
5.000%, 08/01/23 .....	300	341,769	Denver City & County School		
Baldwin County (GO)			District No. 1 (GO) (ST AID		
4.000%, 05/01/20 .....	610	<u>618,528</u>	WITHHLDG)		
TOTAL ALABAMA.....		<u>2,232,519</u>	5.000%, 12/01/25 .....	4,150	5,057,439
ALASKA — (0.3%)			Denver City & County School		
Alaska State (GO) Series B			District No. 1 (GO) (ST AID		
5.000%, 08/01/20 .....	290	298,108	WITHHLDG) Series B		
Borough of Fairbanks North			5.000%, 12/01/24 .....	550	652,327
Star (GO) Series S			Pueblo City Schools (GO) (ST		
4.000%, 10/01/21 .....	560	589,927	AID WITHHLDG)		
City of Anchorage (GO)			5.000%, 12/15/20 .....	550	573,491
Series A			Weld County School District		
3.000%, 09/01/22 .....	765	<u>803,388</u>	No. RE-4 (GO) (ST AID		
TOTAL ALASKA.....		<u>1,691,423</u>	WITHHLDG)		
ARIZONA — (0.5%)			4.000%, 12/01/22 .....	1,140	1,236,661
City of Chandler (GO)			5.000%, 12/01/24 .....	2,280	<u>2,700,500</u>
3.000%, 07/01/20 .....	550	556,759	TOTAL COLORADO.....		<u>11,356,868</u>
City of Phoenix (GO)			CONNECTICUT — (0.5%)		
5.000%, 07/01/20 .....	880	902,317	City of Danbury (GO) (BAN)		
4.000%, 07/01/21 .....	500	523,590	3.000%, 07/16/20 .....	2,000	2,026,580
Maricopa County School			Connecticut State (GO)		
District No. 3 Tempe			Series E		
Elementary (GO)			4.000%, 09/15/20 .....	550	<u>563,332</u>
3.000%, 07/01/21 .....	550	<u>566,753</u>	TOTAL CONNECTICUT.....		<u>2,589,912</u>
TOTAL ARIZONA.....		<u>2,549,419</u>	DELAWARE — (0.5%)		
ARKANSAS — (0.6%)			Kent County (GO)		
Arkansas State (GO)			4.000%, 09/01/24 .....	415	469,270
5.000%, 04/01/21 .....	400	421,620	New Castle County (GO)		
5.000%, 06/15/21 .....	1,250	1,327,337	5.000%, 10/01/23 .....	1,600	<u>1,836,928</u>
5.000%, 04/01/22 .....	1,110	<u>1,211,288</u>	TOTAL DELAWARE.....		<u>2,306,198</u>
TOTAL ARKANSAS.....		<u>2,960,245</u>	DISTRICT OF COLUMBIA — (0.4%)		
CALIFORNIA — (1.5%)			Washington Metropolitan Area		
California State (GO)			Transit Authority (RB)		
3.500%, 08/01/27 .....	5,000	5,772,050	Series B		
California State (GO) Series B			5.000%, 07/01/25 .....	720	864,626
5.000%, 09/01/26 .....	1,195	<u>1,483,365</u>	5.000%, 07/01/27 .....	1,000	<u>1,256,060</u>
TOTAL CALIFORNIA.....		<u>7,255,415</u>	TOTAL DISTRICT OF		
			COLUMBIA.....		<u>2,120,686</u>

**DFA MUNICIPAL BOND 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>
FLORIDA — (1.3%)			HAWAII — (Continued)		
City of Port Saint Lucie (GO) 5.000%, 07/01/20 .....	420	\$ 430,370	Hawaii State (GO) Series FB 5.000%, 04/01/24 .....	2,975	\$ 3,460,341
Flagler County (GO) (BAM) 5.000%, 07/01/22 .....	465	510,398	Hawaii State (GO) Series FE 5.000%, 10/01/23 .....	2,000	2,292,040
Florida State (GO) Series A 5.000%, 06/01/24 .....	350	409,461	5.000%, 10/01/24 .....	1,005	1,186,272
Florida State (GO) Series C 5.000%, 06/01/23 .....	1,015	1,151,406	5.000%, 10/01/25 .....	2,790	<u>3,381,871</u>
Florida State Board of Education (GO) Series E 5.000%, 06/01/20 .....	1,390	1,420,900	TOTAL HAWAII.....		<u>15,242,509</u>
Orange County Water Utility System Revenue (RB) 5.000%, 10/01/21 .....	525	563,451	INDIANA — (0.6%)		
Orlando Utilities Commission (RB) Series C 5.250%, 10/01/22 .....	1,000	1,116,310	Indiana University (RB) Series A 5.000%, 06/01/21 .....	2,755	<u>2,921,402</u>
Palm Beach County (RB) 5.000%, 11/01/23 .....	810	<u>930,698</u>	IOWA — (0.3%)		
TOTAL FLORIDA.....		<u>6,532,994</u>	City of Davenport (GO) Series C 4.000%, 06/01/24 .....	1,410	<u>1,580,892</u>
GEORGIA — (3.5%)			KANSAS — (1.3%)		
Columbia County School District (GO) (ST AID WITHHLDG) 5.000%, 04/01/20 .....	1,305	1,325,502	City of Merriam (GO) 5.000%, 10/01/25 .....	800	971,744
Georgia State (GO) Series A 5.000%, 07/01/26 .....	1,200	1,487,280	City of Wichita (GO) Series 811 5.000%, 06/01/22 .....	550	603,548
Georgia State (GO) Series E 5.000%, 12/01/21 .....	3,000	3,239,340	Johnson County (GO) Series B 5.000%, 09/01/22 .....	650	719,771
5.000%, 12/01/26 .....	2,000	2,503,100	Johnson County Unified School District No. 229 Blue Valley (GO) Series A 5.000%, 10/01/26 .....	225	279,997
Georgia State (GO) Series F 5.000%, 07/01/26 .....	1,450	1,797,130	Johnson County Unified School District No. 229 Blue Valley (GO) Series B 5.000%, 10/01/23 .....	750	860,130
Georgia State (GO) Series I 5.000%, 07/01/20 .....	2,000	2,050,860	Kansas State Department of Transportation (RB) Series A 5.000%, 09/01/26 .....	1,000	1,236,890
Georgia State Road & Tollway Authority (RB) (MUN GOVT GTD) 5.000%, 10/01/23 .....	4,590	<u>5,265,923</u>	Saline County Unified School District No. 305 Salina (GO) 5.000%, 09/01/20 .....	1,900	<u>1,960,021</u>
TOTAL GEORGIA.....		<u>17,669,135</u>	TOTAL KANSAS.....		<u>6,632,101</u>
HAWAII — (3.0%)			KENTUCKY — (1.4%)		
City & County of Honolulu (GO) Series B 5.000%, 10/01/23 .....	150	171,903	Louisville & Jefferson County (RB) 5.000%, 12/01/35 (Pre-refunded @ \$100, 12/1/35).....	2,200	2,410,166
5.000%, 10/01/25 .....	725	878,802			
Hawaii County (GO) Series D 5.000%, 09/01/20 .....	1,375	1,418,092			
Hawaii State (GO) Series EE 5.000%, 11/01/20 .....	1,300	1,349,478			
Hawaii State (GO) Series EO 5.000%, 08/01/22 .....	1,000	1,103,710			



**DFA MUNICIPAL BOND 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>
KENTUCKY — (Continued)			MARYLAND — (Continued)		
Louisville & Jefferson County (GO) Series B			Montgomery County (GO) Series A		
5.000%, 11/01/21 .....	1,700	\$1,827,466	5.000%, 11/01/24 .....	2,000	\$ 2,366,440
Louisville & Jefferson County Metropolitan Sewer District (RB) Series C			Montgomery County (GO) Series B		
5.000%, 05/15/23 .....	1,850	2,089,482	5.000%, 12/01/21 .....	350	377,174
Louisville Water Co. (RB) Series A			Montgomery County (GO) Series D		
4.000%, 11/15/21 .....	800	<u>846,128</u>	3.000%, 11/01/23 .....	3,000	3,212,490
TOTAL KENTUCKY.....		<u>7,173,242</u>	Washington Suburban Sanitary Commission (RB)		
LOUISIANA — (0.3%)			5.000%, 06/01/24 .....	655	765,636
Louisiana State (GO) Series C			Worcester County (GO) Series B		
5.000%, 08/01/21 .....	1,000	1,064,750	4.000%, 08/01/21 .....	1,000	<u>1,049,350</u>
5.000%, 08/01/23 .....	500	<u>567,255</u>	TOTAL MARYLAND.....		<u>30,769,303</u>
TOTAL LOUISIANA.....		<u>1,632,005</u>	MASSACHUSETTS — (2.4%)		
MAINE — (0.2%)			City of Lowell (GO) (ST AID WITHHLDG)		
Maine State (GO) Series B			4.000%, 09/01/23 .....	250	276,133
5.000%, 06/01/23 .....	1,000	<u>1,133,270</u>	City of Springfield (GO) (ST AID WITHHLDG) Series C		
MARYLAND — (6.1%)			4.000%, 08/01/23 .....	285	313,950
Anne County Arundel (GO)			Commonwealth of Massachusetts (GO) Series A		
5.000%, 10/01/20 .....	500	517,430	5.000%, 07/01/26 .....	1,250	1,542,950
Baltimore County (GO)			Commonwealth of Massachusetts (GO) Series B		
5.000%, 08/01/20 .....	750	771,420	5.000%, 01/01/22 .....	1,000	1,082,260
5.000%, 08/01/22 .....	600	662,400	5.000%, 08/01/22 .....	1,165	1,285,822
5.000%, 03/01/28 .....	1,335	1,710,148	Commonwealth of Massachusetts (GO) (AGM) Series B		
Carroll County (GO)			5.250%, 09/01/24 .....	400	475,472
5.000%, 11/01/21 .....	550	592,031	Massachusetts Development Finance Agency (RB) Series I		
City of Baltimore (GO) Series B			□ 6.750%, 01/01/36 (Pre-refunded @ \$100, 1/1/21).....	2,865	3,047,644
5.000%, 10/15/27 .....	2,025	2,562,577			
Harford County (GO) Series A					
5.000%, 09/15/20 .....	570	588,952			
Howard County (GO) Series D					
5.000%, 02/15/24 .....	1,300	1,506,284			
Maryland State (GO)					
5.000%, 06/01/22 .....	1,175	1,290,021			
5.000%, 06/01/23 .....	3,000	3,403,170			
Maryland State (GO) Series A					
5.000%, 08/01/27 .....	3,000	3,794,940			
Maryland State (GO) Series B					
5.000%, 08/01/20 .....	1,000	1,029,050			
4.000%, 08/01/23 .....	850	938,315			
5.000%, 08/01/24 .....	1,000	1,174,650			
5.000%, 08/01/27 .....	500	632,490			
Maryland State (GO) Series C					
5.000%, 08/01/20 .....	700	720,335			
5.000%, 08/01/22 .....	1,000	1,104,000			

**DFA MUNICIPAL BOND 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>
MASSACHUSETTS — (Continued)			MINNESOTA — (Continued)		
Town of Holbrook (GO)			Minnesota State (GO)		
5.000%, 12/01/21 .....	755	\$ 814,909	Series D		
TOTAL MASSACHUSETTS....		<u>12,211,851</u>	5.000%, 08/01/21 .....	2,000	\$ 2,133,800
MICHIGAN — (1.0%)			Minnesota State (GO)		
Michigan State (GO) Series A			Series E		
5.000%, 12/01/24 .....	1,275	1,514,292	5.000%, 08/01/22 .....	760	839,253
Michigan State Trunk Line			4.000%, 10/01/22 .....	3,000	3,244,710
Revenue (RB) (AGM)			Saint Paul Independent		
5.500%, 11/01/21 .....	3,275	<u>3,559,728</u>	School District No. 625		
TOTAL MICHIGAN.....		<u>5,074,020</u>	(GO) (SD CRED PROG)		
MINNESOTA — (3.9%)			Series B		
Bloomington Independent			5.000%, 02/01/21 .....	1,425	<u>1,491,875</u>
School District No. 271			TOTAL MINNESOTA.....		<u>19,655,815</u>
(GO) (SD CRED PROG)			MISSISSIPPI — (0.2%)		
Series A			Mississippi State (GO)		
5.000%, 02/01/21 .....	1,100	1,151,898	Series C		
City of Rochester (GO)			5.000%, 10/01/20 .....	950	<u>983,032</u>
Series A			MISSOURI — (1.9%)		
5.000%, 02/01/20 .....	150	151,398	Cass County Reorganized		
City of Saint Paul (GO)			School District No. R-2		
Series A			(GO) (ST AID DIR DEP)		
5.000%, 09/01/21 .....	400	428,028	5.000%, 03/01/21 .....	1,110	1,165,711
City of Saint Paul (GO)			Columbia School District (GO)		
Series B			Series B		
5.000%, 11/01/20 .....	100	103,816	5.000%, 03/01/25 .....	1,725	2,056,631
Elk River Independent School			Saint Louis County		
District No. 728 (GO) (SD			Reorganized School District		
CRED PROG) Series A			No R-6 (GO)		
5.000%, 02/01/21 .....	520	544,404	5.000%, 02/01/26 .....	5,000	<u>6,111,400</u>
Elk River Independent School			TOTAL MISSOURI.....		<u>9,333,742</u>
District No. 728 (GO) (SD			MONTANA — (0.1%)		
CRED PROG) Series C			City & County of Butte-Silver		
5.000%, 02/01/21 .....	3,000	3,140,790	Bow (GO)		
Hennepin County (GO)			4.000%, 07/01/21 .....	500	<u>523,165</u>
Series B			NEBRASKA — (1.3%)		
5.000%, 12/01/21 .....	350	377,709	Lancaster County School		
Housing & Redevelopment			District 001 (GO)		
Authority of The City of			5.000%, 01/15/21 .....	700	731,766
Saint Paul Minnesota (RB)			Metropolitan Utilities District of		
Series A1			Omaha (RB)		
5.250%, 11/15/29			5.000%, 12/01/20 .....	300	312,270
(Pre-refunded @ \$100,			Omaha School District (GO)		
11/15/19).....	2,000	2,002,460	5.000%, 12/15/25 .....	4,000	4,881,880
Metropolitan Council (GO)			Southern Public Power District		
Series B			(RB)		
5.000%, 03/01/24 .....	1,295	1,503,094	5.000%, 12/15/21 .....	400	<u>431,632</u>
Minnesota State (GO)			TOTAL NEBRASKA.....		<u>6,357,548</u>
Series A					
5.000%, 10/01/27 .....	2,000	2,542,580			

**DFA MUNICIPAL BOND 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>
NEVADA — (1.1%)			NEW YORK — (6.3%)		
Clark County School District			City of New York (GO)		
(GO) Series A			Series A		
5.000%, 06/15/21 .....	1,250	\$ 1,321,550	5.000%, 08/01/24 .....	1,000	\$1,172,130
Nevada State (GO) Series C			5.000%, 08/01/24 .....	2,100	2,461,473
5.000%, 11/01/24 .....	450	531,972	5.000%, 08/01/25 .....	1,500	1,806,285
Nevada State (GO) Series D1			City of New York (GO)		
5.000%, 03/01/22 .....	250	272,045	Series C		
Washoe County School			5.000%, 08/01/22 .....	500	551,715
District (GO) Series D			City of New York (GO)		
5.000%, 06/01/21 .....	3,335	<u>3,525,629</u>	Series E		
TOTAL NEVADA.....		<u>5,651,196</u>	5.000%, 08/01/21 .....	265	282,490
			5.000%, 08/01/22 .....	1,000	1,103,430
NEW HAMPSHIRE — (0.3%)			City of New York (GO)		
City of Dover (GO)			Series F		
3.000%, 06/15/20 .....	610	616,991	5.000%, 08/01/21 .....	450	479,700
City of Nashua (GO)			City of New York (GO)		
4.000%, 07/15/24 .....	770	<u>868,236</u>	Series F-1		
TOTAL NEW HAMPSHIRE.....		<u>1,485,227</u>	5.000%, 06/01/21 .....	2,110	2,235,735
			City of New York (GO)		
NEW JERSEY — (2.7%)			Series H		
City of Hoboken (GO)			5.000%, 08/01/22 .....	2,010	2,217,894
3.000%, 02/01/23 .....	2,000	2,104,520	Kingston City School District		
3.000%, 02/01/25 .....	910	980,762	(GO) (ST AID WITHHLDG)		
Middlesex County (GO)			3.000%, 06/01/26 .....	1,530	1,672,535
4.000%, 01/15/21 .....	1,210	1,251,309	Metropolitan Transportation		
Montville Township (GO)			Authority (RB)		
3.000%, 10/01/25 .....	500	548,415	5.000%, 11/15/25 .....	1,275	1,534,004
Princeton (GO)			Middle Country Central School		
3.000%, 09/15/24 .....	1,515	1,639,488	District (GO) (ST AID		
Township of North Brunswick			WITHHLDG)		
(GO) (BAN) Series A			2.000%, 08/15/21 .....	400	406,468
3.000%, 07/21/20 .....	5,000	5,061,550	Middletown City School		
Township of Parsippany-Troy			District (GO) (ST AID		
Hills (GO) Series ABCD			WITHHLDG)		
2.000%, 09/15/21 .....	2,000	<u>2,032,000</u>	2.000%, 06/15/20 .....	760	764,218
TOTAL NEW JERSEY.....		<u>13,618,044</u>	New York State Dormitory		
			Authority (RB) Series A		
NEW MEXICO — (1.4%)			5.000%, 03/15/21 .....	1,000	1,052,360
New Mexico State (GO)			5.000%, 02/15/22 .....	2,000	2,174,560
5.000%, 03/01/21 .....	1,000	1,050,190	5.000%, 03/15/23 .....	600	676,896
New Mexico State Severance			5.000%, 02/15/25 .....	500	596,540
Tax Permanent Fund (RB)			New York State Dormitory		
Series A			Authority (RB) Series B		
5.000%, 07/01/27 .....	4,000	5,020,960	5.000%, 02/15/22 .....	800	869,824
Santa Fe County (GO)			5.000%, 02/15/24 .....	300	348,030
5.000%, 07/01/22 .....	710	<u>781,866</u>	New York State Dormitory		
TOTAL NEW MEXICO.....		<u>6,853,016</u>	Authority (RB) Series E		
			5.000%, 02/15/21 .....	100	104,918
			New York State Urban		
			Development Corp. (RB)		
			Series A		
			5.000%, 03/15/20 .....	810	821,429

**DFA MUNICIPAL BOND 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>
NEW YORK — (Continued)			NORTH DAKOTA — (0.4%)		
5.000%, 03/15/25 .....	500	\$ 598,240	City of West Fargo (GO)		
North Shore Central School			Series A		
District (GO) (ST AID			5.000%, 05/01/24 .....	1,150	\$ 1,325,145
WITHHLDG)			North Dakota State University		
2.000%, 12/15/23 .....	315	325,962	of Agriculture & Applied		
Riverhead Central School			Science (RB) Series A		
District (GO) (ST AID			5.000%, 04/01/21 .....	500	<u>526,015</u>
WITHHLDG)			TOTAL NORTH DAKOTA.....		<u>1,851,160</u>
2.000%, 10/15/22 .....	540	553,084			
Triborough Bridge & Tunnel			OHIO — (5.0%)		
Authority (RB) Series B			City of Columbus (GO)		
5.000%, 11/15/20 .....	4,700	4,892,277	Series 3		
Triborough Bridge & Tunnel			5.000%, 02/15/27 .....	1,250	1,563,075
Authority (RB) Series C			City of Columbus (GO)		
4.000%, 11/15/27 .....	1,500	<u>1,799,580</u>	Series A		
TOTAL NEW YORK.....		<u>31,501,777</u>	4.000%, 04/01/22 .....	2,000	2,134,640
			3.000%, 07/01/22 .....	835	875,013
NORTH CAROLINA — (4.7%)			5.000%, 02/15/23 .....	4,000	4,491,960
City of Charlotte (GO)			City of Columbus (GO)		
Series A			Series B		
5.000%, 06/01/29 .....	2,000	2,631,260	5.000%, 02/15/23 .....	475	533,420
New Hanover County (GO)			City of Columbus (GO)		
5.000%, 02/01/23 .....	1,550	1,740,572	Series A		
North Carolina Eastern			4.000%, 04/01/24 .....	1,500	1,679,790
Municipal Power Agency			Hamilton County Sewer		
(RB) (NATL-IBC) (ETM)			System Revenue (RB)		
Series B			Series A		
6.000%, 01/01/22 .....	1,725	1,901,640	5.000%, 12/01/21 .....	500	539,480
North Carolina State (GO)			Ohio State (GO) Series A		
5.000%, 06/01/25 .....	2,000	2,410,680	5.000%, 09/15/21 .....	800	857,240
North Carolina State (GO)			5.000%, 08/01/22 .....	1,000	1,104,000
Series A			5.000%, 09/15/22 .....	2,250	2,494,058
5.000%, 06/01/24 .....	2,200	2,575,892	5.000%, 02/01/24 .....	2,820	3,266,209
North Carolina State (GO)			Ohio State (GO) Series B		
Series B			5.000%, 08/01/21 .....	1,000	1,066,900
5.000%, 06/01/25 .....	3,455	4,164,450	5.000%, 06/15/22 .....	450	494,694
North Carolina State (GO)			5.000%, 09/01/24 .....	2,000	2,357,080
Series C			Ohio State Water		
4.000%, 05/01/22 .....	1,530	1,638,003	Development Authority (RB)		
5.000%, 05/01/22 .....	1,950	2,135,932	Series A		
North Carolina State (GO)			5.000%, 06/01/21 .....	1,550	<u>1,643,620</u>
Series D			TOTAL OHIO.....		<u>25,101,179</u>
4.000%, 06/01/23 .....	350	384,944			
Wake County (GO)			OKLAHOMA — (1.1%)		
5.000%, 09/01/21 .....	1,300	1,390,844	City of Oklahoma City (GO)		
Wake County (GO) Series B			4.000%, 03/01/23 .....	1,680	1,835,282
5.000%, 03/01/21 .....	2,390	<u>2,511,269</u>	4.000%, 03/01/25 .....	1,255	1,435,306
TOTAL NORTH CAROLINA....		<u>23,485,486</u>			

**DFA MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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OKLAHOMA — (Continued)			SOUTH CAROLINA — (Continued)		
Tulsa County Independent			City of North Charleston (GO)		
School District No. 1 Tulsa			(ST AID WITHHLDG)		
(GO) Series B			5.000%, 06/01/21 .....	500	\$ 528,985
2.000%, 08/01/20 .....	2,000	\$ 2,011,920	Clemson University (RB)		
TOTAL OKLAHOMA.....		<u>5,282,508</u>	Series B		
OREGON — (2.2%)			5.000%, 05/01/25 .....	750	898,793
City of McMinnville (GO)			Florence School District One		
5.000%, 02/01/22 .....	290	314,682	(GO) (SCSDE)		
City of Portland Water System			5.000%, 03/01/22 .....	2,000	2,175,400
Revenue (RB) Series A			Richland County (GO) (ST		
5.000%, 04/01/21 .....	1,250	1,317,563	AID WITHHLDG) Series A		
Lane County School District			5.000%, 03/01/22 .....	1,085	1,181,196
No. 4J Eugene (GO) (SCH			Richland County (GO) (ST		
BD GTY)			AID WITHHLDG) Series B		
3.000%, 06/15/25 .....	940	1,027,617	5.000%, 03/01/25 .....	535	639,983
5.000%, 06/15/28 .....	2,500	3,212,675	Richland County School		
Oregon State (GO) Series E			District No. 2 (GO)		
5.000%, 08/01/21 .....	410	437,355	(SCSDE)		
Oregon State (GO) Series F			5.000%, 03/01/20 .....	500	506,265
3.000%, 05/01/20 .....	750	756,855	5.000%, 03/01/21 .....	1,235	1,297,824
Oregon State (GO) Series L			5.000%, 03/01/28 .....	3,000	3,805,290
5.000%, 11/01/19 .....	200	200,000	Richland County School		
Washington County (GO)			District No. 2 (GO)		
5.000%, 03/01/24 .....	3,000	3,484,830	(SCSDE) Series A		
TOTAL OREGON.....		<u>10,751,577</u>	5.000%, 02/01/20 .....	600	605,592
PENNSYLVANIA — (0.4%)			York County (GO) (ST AID		
Berks County (GO)			WITHHLDG)		
5.000%, 11/15/22 .....	445	495,837	5.000%, 04/01/24 .....	4,195	4,887,217
Commonwealth of			TOTAL SOUTH CAROLINA....		<u>17,831,628</u>
Pennsylvania (GO)			TENNESSEE — (3.4%)		
Series REF			Blount County (GO) Series B		
5.000%, 07/01/21 .....	550	584,205	5.000%, 06/01/22 .....	2,635	2,890,832
5.000%, 07/01/22 .....	1,025	1,126,485	City of Clarksville Water		
TOTAL PENNSYLVANIA.....		<u>2,206,527</u>	Sewer & Gas Revenue		
RHODE ISLAND — (0.2%)			(RB)		
Rhode Island State (GO)			5.000%, 02/01/20 .....	565	570,238
Series A			City of Knoxville Wastewater		
5.000%, 08/01/21 .....	1,000	1,066,540	System Revenue (RB)		
SOUTH CAROLINA — (3.6%)			Series B		
Aiken County Consolidated			4.000%, 04/01/22 .....	310	330,869
School District (GO)			City of Memphis (GO)		
(SCSDE) Series A			Series A		
5.000%, 03/01/20 .....	770	779,648	5.000%, 04/01/25 .....	1,250	1,492,337
Anderson County School			Hamilton County (GO)		
District No. 4 (GO)			Series B		
(SCSDE) Series A			5.000%, 03/01/22 .....	1,735	1,890,092
5.000%, 03/01/21 .....	500	525,435	Metropolitan Government of		
			Nashville & Davidson		
			County (GO)		
			5.000%, 07/01/22 .....	650	715,078

**DFA MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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TENNESSEE — (Continued)			TEXAS — (Continued)		
Metropolitan Government of Nashville & Davidson County (GO) Series A			Cypress-Fairbanks Independent School District (GO) (PSF-GTD)		
5.000%, 01/01/22 .....	615	\$ 665,313	5.000%, 02/15/21 .....	790	\$ 828,536
□ 5.000%, 07/01/25 (Pre-refunded @ \$100, 7/1/20).....	3,000	3,075,690	Dallas Independent School District (GO) (PSF-GTD)		
5.000%, 07/01/25 .....	2,325	2,800,486	Series A		
Sullivan County (GO) Series A			5.000%, 08/15/24 .....	3,250	3,818,620
5.000%, 04/01/21 .....	450	474,197	El Paso Independent School District (GO) (PSF-GTD)		
Sumner County (GO)			5.000%, 08/15/24 .....	500	586,975
5.000%, 12/01/21 .....	230	248,011	Fort Bend Independent School District (GO) (PSF-GTD)		
5.000%, 12/01/22 .....	640	712,915	Series C		
Town of Collierville (GO)			5.000%, 02/15/24 .....	1,275	1,477,891
Series A			Fort Worth Independent School District (GO)		
5.000%, 01/01/21 .....	1,095	<u>1,143,738</u>	(PSF-GTD)		
TOTAL TENNESSEE.....		<u>17,009,796</u>	5.000%, 02/15/26 .....	445	541,409
TEXAS — (12.8%)			Highland Park Independent School District (GO)		
Austin Independent School District (GO) Series B			(PSF-GTD)		
5.000%, 08/01/20 .....	2,410	2,478,830	5.000%, 02/15/20 .....	1,500	1,516,140
Bexar County (GO)			Highland Park Independent School District (GO)		
5.000%, 06/15/20 .....	500	511,765	5.000%, 02/15/23 .....	2,000	2,242,540
5.000%, 06/15/21 .....	1,275	1,353,464	Houston Independent School District (GO) (PSF-GTD)		
City of Dallas (GO) Series A			5.000%, 02/15/24 .....	2,000	2,313,740
5.000%, 02/15/21 .....	500	524,455	Houston Independent School District (GO) (PSF-GTD)		
City of Fort Worth Water & Sewer System Revenue (RB)			Series A		
5.000%, 02/15/21 .....	1,745	1,830,819	5.000%, 02/15/26 .....	750	916,530
City of Fort Worth Water & Sewer System Revenue (RB) Series A			Humble Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25 .....	1,930	2,295,986	Series B		
City of Garland (GO) Series A			5.000%, 02/15/20 .....	1,000	1,010,760
5.000%, 02/15/24 .....	200	231,374	Katy Independent School District (GO) (PSF-GTD)		
City of Houston (GO) Series A			Series A		
5.000%, 03/01/20 .....	1,000	1,012,400	5.000%, 02/15/20 .....	750	758,093
5.000%, 03/01/21 .....	3,000	3,150,990	5.000%, 02/15/21 .....	400	419,564
City of San Antonio Electric & Gas Systems Revenue (RB) (ETM)			McAllen Independent School District (GO) (PSF-GTD)		
5.000%, 02/01/21 .....	700	732,942	Series A		
City of San Antonio Electric & Gas Systems Revenue (RB)			5.000%, 02/15/22 .....	2,725	2,960,821
5.000%, 02/01/22 .....	3,360	3,642,845	Northwest Independent School District (GO)		
Conroe Independent School District (GO) (PSF-GTD)			(PSF-GTD) Series A		
5.000%, 02/15/26 .....	2,000	2,436,000	5.000%, 02/15/24 .....	1,000	1,155,960

**DFA MUNICIPAL BOND 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>
TEXAS — (Continued)			UTAH — (Continued)		
Permanent University Fund -			5.000%, 07/01/24 .....	2,000	\$ 2,348,520
University of Texas System			TOTAL UTAH.....		<u>10,659,847</u>
(RB) Series B			VERMONT — (0.2%)		
5.000%, 07/01/20 .....	2,875	\$ 2,948,312	Vermont State (GO) Series B		
San Antonio Independent			5.000%, 08/15/23 .....	1,000	<u>1,141,820</u>
School District (GO)			VIRGINIA — (5.3%)		
(PSF-GTD)			Arlington County (GO)		
5.000%, 02/15/20 .....	400	404,304	5.000%, 06/15/22 .....	3,000	3,297,960
Texas State (GO)			City of Alexandria (GO) (ST		
5.000%, 10/01/22 .....	1,140	1,266,198	AID WITHHLDG) Series D		
5.000%, 10/01/23 .....	375	430,065	5.000%, 07/01/26 .....	2,235	2,770,059
Texas State (GO) Series A			City of Hampton (GO) (ST AID		
5.000%, 10/01/21 .....	1,300	1,395,732	WITHHLDG) Series B		
5.000%, 04/01/25 .....	2,185	2,617,455	5.000%, 09/01/21 .....	840	899,338
5.000%, 10/01/25 .....	2,465	2,994,186	5.000%, 09/01/22 .....	475	525,288
University of Texas System			City of Richmond (GO) (ST		
(The) (RB) Series C			AID WITHHLDG) Series A		
5.000%, 08/15/24 .....	1,000	1,175,980	5.000%, 03/01/20 .....	1,635	1,655,552
University of Texas System			City of Richmond (GO) (ST		
(The) (RB) Series D			AID WITHHLDG) Series B		
5.000%, 08/15/21 .....	615	656,488	5.000%, 07/15/22 .....	1,065	1,173,428
University of Texas System			City of Suffolk (GO) (ST AID		
(The) (RB) Series J			WITHHLDG)		
5.000%, 08/15/25 .....	3,000	3,629,370	5.000%, 02/01/23 .....	1,575	1,768,095
Williamson County (GO)			Commonwealth of Virginia		
5.000%, 02/15/21 .....	5,640	<u>5,917,375</u>	(GO) Series A		
TOTAL TEXAS.....		<u>64,184,914</u>	5.000%, 06/01/25 .....	1,430	1,723,636
UTAH — (2.1%)			Henrico County (GO)		
Alpine School District (GO)			5.000%, 08/01/27 .....	3,000	3,805,020
(SCH BD GTY)			Loudoun County (GO) (ST		
5.000%, 03/15/21 .....	550	578,721	AID WITHHLDG) Series A		
Central Utah Water			5.000%, 12/01/22 .....	4,620	5,159,708
Conservancy District (RB)			5.000%, 12/01/22 .....	1,225	1,368,104
Series A			Loudoun County (GO) (ST		
5.000%, 10/01/20 .....	450	465,732	AID WITHHLDG) Series B		
Davis School District (GO)			5.000%, 12/01/20 .....	550	572,919
(SCH BD GTY) Series B			Pittsylvania County (GO) (ST		
5.000%, 06/01/23 .....	2,445	2,774,513	AID WITHHLDG)		
Salt Lake County (GO)			5.000%, 02/01/21 .....	1,830	<u>1,916,815</u>
Series B			TOTAL VIRGINIA.....		<u>26,635,922</u>
5.000%, 12/15/24 .....	1,600	1,902,416	WASHINGTON — (7.4%)		
Snyderville Basin Special			City of Marysville Water &		
Recreation District (GO)			Sewer Revenue (RB)		
Series B			5.000%, 04/01/20 .....	755	766,831
4.000%, 12/15/20 .....	540	557,161	City of Seattle (GO) Series A		
State of Utah (GO)			5.000%, 05/01/26 .....	3,165	3,900,514
5.000%, 07/01/22 .....	1,045	1,151,360	City of Seattle Drainage &		
Utah State (GO)			Wastewater Revenue (RB)		
5.000%, 07/01/22 .....	800	881,424	5.000%, 09/01/20 .....	1,500	1,547,385

**DFA MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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WASHINGTON — (Continued)			WASHINGTON — (Continued)		
5.000%, 04/01/21 .....	445	\$ 469,052	Washington State (GO)		
City of Seattle Municipal Light & Power Revenue (RB)			Series C		
5.000%, 09/01/20 .....	650	670,585	5.000%, 02/01/20 .....	1,320	\$ 1,332,329
King County (GO) Series A			5.000%, 02/01/23 .....	500	560,960
5.000%, 07/01/20 .....	265	271,720	Washington State (GO)		
King County (GO) Series E			Series R-2012C		
5.000%, 12/01/25 .....	1,275	1,553,791	4.000%, 07/01/21 .....	100	104,701
King County School District			Washington State (GO)		
No. 405 Bellevue (GO)			Series R-2013A		
(SCH BD GTY) Series A			5.000%, 07/01/21 .....	1,520	1,616,353
5.000%, 12/01/20 .....	1,350	1,405,809	Washington State (GO)		
King County School District			Series R-2017A		
No. 411 Issaquah (GO)			5.000%, 08/01/22 .....	1,000	1,104,280
(SCH BD GTY)			Washington State (GO)		
5.000%, 12/01/23 .....	1,440	1,656,936	Series R-2018C		
King County School District			5.000%, 08/01/25 .....	2,500	3,018,175
No. 414 Lake Washington			Washington State (GO)		
(GO) (SCH BD GTY)			Series R-2018D		
5.000%, 12/01/22 .....	2,000	2,232,360	5.000%, 08/01/25 .....	1,365	<u>1,647,924</u>
King County Sewer Revenue			TOTAL WASHINGTON.....		<u>37,129,073</u>
(RB)					
5.000%, 01/01/21 .....	585	611,038	WEST VIRGINIA — (0.5%)		
King County Sewer Revenue			Jefferson County Board of		
(RB) Series B			Education (GO) (WV BD		
5.000%, 07/01/22 .....	1,165	1,282,281	COMM)		
5.000%, 07/01/25 .....	1,305	1,572,669	4.000%, 05/01/20 .....	250	253,520
Kitsap County (GO)			West Virginia State (GO)		
5.000%, 06/01/21 .....	1,455	1,542,882	4.000%, 11/01/20 .....	1,975	<u>2,029,945</u>
Snohomish County School			TOTAL WEST VIRGINIA.....		<u>2,283,465</u>
District No. 6 Mukilteo (GO)					
(SCH BD GTY)			WISCONSIN — (3.0%)		
5.000%, 12/01/25 .....	2,000	2,436,020	City of Janesville (GO)		
Spokane County (GO)			3.000%, 03/01/24 .....	2,000	2,140,100
5.000%, 12/01/20 .....	450	468,603	City of Madison Water Utility		
Tacoma Metropolitan Park			Revenue (RB)		
District (GO) Series B			5.000%, 01/01/21 .....	1,000	1,044,280
5.000%, 12/01/21 .....	350	377,622	City of Milwaukee (GO)		
Washington State (GO)			Series N3		
Series 2013A			5.000%, 05/15/20 .....	1,000	1,020,300
5.000%, 08/01/21 .....	200	213,344	Germantown School District		
Washington State (GO)			(GO) Series A		
Series 2017-A			5.000%, 04/01/27 .....	1,000	1,258,090
5.000%, 08/01/26 .....	1,675	2,069,094	Milwaukee County (GO)		
Washington State (GO)			Series E		
Series A-1			2.000%, 12/01/20 .....	1,060	1,068,915
5.000%, 08/01/21 .....	800	853,376	Milwaukee County		
Washington State (GO)			Metropolitan Sewer District		
Series B			(GO) Series A		
5.000%, 07/01/20 .....	325	333,265	5.000%, 10/01/25 .....	2,635	3,197,335
5.000%, 07/01/24 .....	800	937,032			
5.000%, 07/01/25 .....	475	572,142			



**DFA MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
Oak Creek Franklin Joint School District (GO)			Wisconsin State (GO)		
Series B			Series B		
3.000%, 04/01/20 .....	630	\$ 634,473	5.000%, 05/01/21 .....	400	\$ 422,956
Wisconsin State (GO)			TOTAL WISCONSIN.....		<u>15,050,812</u>
Series 2			TOTAL MUNICIPAL BONDS...		<u>501,270,225</u>
5.000%, 11/01/20 .....	600	622,956	TOTAL INVESTMENTS — (100.0%)		
5.000%, 11/01/22 .....	1,400	1,556,632	(Cost \$491,440,732).....		<u>\$501,270,225</u>
Wisconsin State (GO)					
Series 3					
5.000%, 11/01/22 .....	1,875	2,084,775			

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>
Municipal Bonds.....	—	<u>\$501,270,225</u>	—	<u>\$501,270,225</u>
TOTAL.....	—	<u>\$501,270,225</u>	—	<u>\$501,270,225</u>

See accompanying Notes to Financial Statements.

**DFA SHORT-TERM MUNICIPAL BOND 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>
MUNICIPAL BONDS — (97.8%)			COLORADO — (2.1%)		
ALABAMA — (0.5%)			City & County of Denver (GO)		
Alabama State (GO) Series A			Series A		
5.000%, 08/01/20 .....	5,495	\$ 5,651,113	5.000%, 08/01/20 .....	4,920	\$ 5,060,515
5.000%, 08/01/21 .....	1,450	1,546,483	Colorado State (RN)		
5.000%, 08/01/21 .....	6,030	<u>6,431,236</u>	3.000%, 06/26/20 .....	30,000	30,363,600
TOTAL ALABAMA.....		<u>13,628,832</u>	5.000%, 06/26/20 .....	10,000	10,250,800
ALASKA — (0.1%)			Denver City & County School		
Alaska State (GO) Series B			District No. 1 (GO) (ST AID		
5.000%, 08/01/20 .....	3,920	<u>4,029,603</u>	WITHHLDG)		
ARIZONA — (0.9%)			5.000%, 12/01/19 .....	3,675	3,685,658
Arizona State Transportation			5.000%, 12/01/20 .....	2,000	2,082,900
Board (RB)			Jefferson County School		
5.000%, 07/01/20 .....	5,000	5,126,800	District R-1 (GO) (ST AID		
City of Phoenix (GO)			WITHHLDG)		
4.000%, 07/01/20 .....	1,085	1,105,430	5.000%, 12/15/20 .....	3,510	3,659,912
5.000%, 07/01/20 .....	1,245	1,276,573	Weld County School District		
4.000%, 07/01/21 .....	5,970	6,251,665	No. RE-4 (GO) (ST AID		
Madison Elementary School			WITHHLDG)		
District No. 38 (GO)			4.000%, 12/01/22 .....	1,000	<u>1,084,790</u>
Series A			TOTAL COLORADO.....		<u>56,188,175</u>
2.000%, 07/01/20 .....	1,400	1,408,050	CONNECTICUT — (0.9%)		
Maricopa County Community			City of Danbury (GO) (BAN)		
College District (GO)			3.000%, 07/16/20 .....	2,500	2,533,225
3.000%, 07/01/20 .....	6,505	6,584,946	City of Middletown (GO)		
Maricopa County School			5.000%, 04/01/21 .....	1,905	2,013,776
District No. 3 Tempe			Town of Fairfield (GO)		
Elementary (GO)			3.000%, 07/10/20 .....	5,000	5,063,150
3.000%, 07/01/21 .....	1,410	<u>1,452,949</u>	Town of Greenwich (GO)		
TOTAL ARIZONA.....		<u>23,206,413</u>	3.000%, 01/16/20 .....	12,800	<u>12,853,248</u>
ARKANSAS — (0.8%)			TOTAL CONNECTICUT.....		<u>22,463,399</u>
Arkansas State (GO)			DELAWARE — (0.2%)		
5.000%, 04/01/21 .....	4,300	4,532,415	Delaware State (GO)		
5.000%, 04/01/21 .....	6,495	6,846,055	5.000%, 03/01/20 .....	3,000	3,037,890
5.000%, 06/15/21 .....	8,730	<u>9,270,125</u>	Delaware State (GO) Series B		
TOTAL ARKANSAS.....		<u>20,648,595</u>	5.000%, 02/01/20 .....	2,755	<u>2,780,869</u>
CALIFORNIA — (1.2%)			TOTAL DELAWARE.....		<u>5,818,759</u>
California State (GO)			DISTRICT OF COLUMBIA — (0.1%)		
2.000%, 11/01/19 .....	695	695,000	District of Columbia (GO)		
5.000%, 10/01/21 .....	2,215	2,379,420	Series A		
City of Los Angeles (RN)			5.000%, 06/01/20 .....	2,320	<u>2,371,295</u>
5.000%, 06/25/20 .....	20,255	20,774,338	FLORIDA — (2.3%)		
County of Riverside (RN)			Florida State (GO)		
5.000%, 06/30/20 .....	6,665	<u>6,841,356</u>	5.000%, 07/01/20 .....	3,500	3,588,305
TOTAL CALIFORNIA.....		<u>30,690,114</u>	Florida State (GO) Series A		
			5.000%, 06/01/20 .....	2,850	2,913,356

**DFA SHORT-TERM MUNICIPAL BOND 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>
FLORIDA — (Continued)			GEORGIA — (Continued)		
5.000%, 06/01/20 .....	12,730	\$13,012,988	Georgia State (GO)		
5.000%, 01/01/21 .....	2,340	2,444,434	Series A-1		
Florida State (GO) Series B			5.000%, 02/01/20 .....	8,510	\$ 8,589,483
5.000%, 06/01/20 .....	1,000	1,022,230	Georgia State (GO) Series C		
5.000%, 07/01/20 .....	2,705	2,773,247	5.000%, 07/01/20 .....	1,350	1,384,331
Florida State (GO) Series C			5.000%, 10/01/20 .....	5,000	5,175,250
5.000%, 06/01/20 .....	1,120	1,144,898	Georgia State (GO) Series E		
5.000%, 06/01/20 .....	5,940	6,072,046	5.000%, 12/01/19 .....	6,200	6,217,980
Florida State (GO) Series E			5.000%, 12/01/20 .....	13,120	13,663,824
5.000%, 06/01/20 .....	11,210	11,459,198	Georgia State (GO) Series F		
Florida State (GO) Series F			5.000%, 07/01/20 .....	5,000	5,127,150
5.000%, 06/01/20 .....	1,000	1,022,230	5.000%, 01/01/21 .....	2,330	2,433,988
Orange County Water Utility			Georgia State (GO) Series I		
System Revenue (RB)			5.000%, 07/01/20 .....	1,890	1,938,063
5.000%, 10/01/21 .....	2,500	2,683,100	Georgia State Road & Tollway		
School District of Broward			Authority (RB) (ST GTD)		
County (RN)			Series A		
3.000%, 06/30/20 .....	7,475	7,566,644	5.000%, 03/01/20 .....	11,000	11,138,930
Tampa Bay Water (RB)			Gwinnett County School		
5.000%, 10/01/20 .....	2,000	2,069,360	District (GO)		
□ 5.000%, 10/01/25			4.000%, 02/01/20 .....	8,750	<u>8,810,725</u>
(Pre-refunded @ \$100,			TOTAL GEORGIA.....		<u>163,086,010</u>
10/1/20).....	2,160	<u>2,233,699</u>			
TOTAL FLORIDA.....		<u>60,005,735</u>	HAWAII — (2.2%)		
			City & County of Honolulu		
GEORGIA — (6.2%)			(GO) Series B		
City of Atlanta Water &			5.000%, 11/01/19 .....	8,000	8,000,000
Wastewater Revenue (RB)			City & Henrico County (GO)		
(AGM) Series B			Series B		
□ 5.375%, 11/01/39			□ 5.000%, 12/01/30		
(Pre-refunded @ \$100,			(Pre-refunded @ \$100,		
11/1/19).....	8,815	8,815,000	12/1/20).....	5,000	5,206,700
Cobb County (GO)			Hawaii State (GO) Series DY		
3.000%, 11/26/19 .....	32,000	32,042,880	5.000%, 02/01/20 .....	1,010	1,019,383
5.000%, 01/01/21 .....	3,710	3,875,132	Hawaii State (GO) Series EF		
5.000%, 01/01/22 .....	500	541,355	5.000%, 11/01/19 .....	23,455	23,455,000
Cobb County School District			5.000%, 11/01/21 .....	5,500	5,916,900
3.000%, 12/18/19 .....	10,000	10,024,500	Hawaii State (GO) Series EO		
DeKalb County School District			4.000%, 08/01/20 .....	1,990	2,032,029
(GO) (ST AID WITHHLDG)			5.000%, 08/01/22 .....	6,000	6,622,260
4.000%, 10/01/20 .....	3,000	3,076,740	Hawaii State (GO) Series FN		
Forsyth County School District			5.000%, 10/01/21 .....	4,750	<u>5,092,285</u>
(GO)			TOTAL HAWAII.....		<u>57,344,557</u>
5.000%, 02/01/20 .....	3,525	3,557,924			
Fulton County (RN)			KANSAS — (0.7%)		
2.500%, 12/31/19 .....	24,900	24,956,772	City of Olathe (GO) Series A		
Gainesville & Hall County			3.000%, 08/01/20 .....	10,000	10,130,900
Hospital Authority (RB)			City of Wichita (GO) Series A		
5.500%, 02/15/45			5.000%, 12/01/19 .....	3,960	3,971,444
(Pre-refunded @ \$100,					
2/15/20).....	11,575	11,715,983			

**DFA SHORT-TERM MUNICIPAL BOND 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>
KANSAS — (Continued)			MARYLAND — (Continued)		
State of Kansas Department of Transportation Series C 5.000%, 09/01/20 .....	5,000	\$ 5,158,350	Maryland State (GO) Series B 5.000%, 08/01/20 .....	8,425	\$ 8,669,746
			5.000%, 08/01/20 .....	5,000	5,145,250
TOTAL KANSAS.....		<u>19,260,694</u>	5.000%, 08/01/21 .....	5,000	5,334,500
KENTUCKY — (0.8%)			Maryland State (GO) Series C 5.000%, 11/01/19 .....	4,000	4,000,000
Louisville & Jefferson County (RB)			5.000%, 08/01/20 .....	8,810	9,065,931
□ 5.000%, 12/01/35 (Pre-refunded @ \$100, 12/1/35).....	1,675	1,835,013	Maryland State Department of Transportation (RB) 5.000%, 12/15/19 .....	15,745	15,814,121
Louisville & Jefferson County Metropolitan Government (GO) Series A 5.000%, 12/01/19 .....	4,095	4,106,753	Montgomery County (GO) Series A 5.000%, 11/01/19 .....	4,660	4,660,000
Louisville Water Co (RB) 5.000%, 11/15/20 .....	8,280	8,609,130	5.000%, 11/01/19 .....	1,400	1,400,000
5.000%, 11/15/21 .....	2,825	3,044,446	5.000%, 11/01/19 .....	3,450	3,450,000
Louisville/Jefferson County Metropolitan Government (GO) Series A 5.000%, 08/01/20 .....	4,110	<u>4,226,765</u>	5.000%, 12/01/19 .....	14,800	14,842,032
TOTAL KENTUCKY.....		<u>21,822,107</u>	5.000%, 07/01/20 .....	3,615	3,705,230
LOUISIANA — (0.2%)			Montgomery County (GO) Series B 5.000%, 12/01/19 .....	7,475	7,496,229
Louisiana State (GO) Series C 5.000%, 08/01/21 .....	5,000	<u>5,323,750</u>	5.000%, 12/01/21 .....	4,000	4,310,560
MARYLAND — (8.5%)			Prince County George's (GO) Series A 5.000%, 07/15/20 .....	11,720	12,033,041
Anne County Arundel (GO) 5.000%, 04/01/20 .....	4,410	4,479,281	Prince County George's (GO) Series C 5.000%, 08/01/20 .....	6,980	7,178,302
5.000%, 04/01/20 .....	5,410	5,494,991	Prince George's County (GO) Series B 4.000%, 03/01/20 .....	9,780	9,870,269
5.000%, 10/01/20 .....	1,790	1,852,399	Talbot County (GO) 2.000%, 12/15/21 .....	1,330	1,353,820
5.000%, 04/01/21 .....	12,740	13,426,813	Washington Suburban Sanitary Commission (GO) 5.000%, 06/01/20 .....	3,720	<u>3,801,580</u>
Baltimore County (GO) 5.000%, 03/01/20 .....	1,850	1,873,181	TOTAL MARYLAND.....		<u>221,251,289</u>
5.000%, 03/01/20 .....	3,510	3,553,980	MASSACHUSETTS — (5.0%)		
4.000%, 03/19/20 .....	30,000	30,331,500	City of Cambridge (GO) 5.000%, 02/15/20 .....	4,865	4,918,321
5.000%, 02/01/21 .....	3,520	3,687,869	City of Quincy (GO) 3.250%, 01/17/20 .....	15,000	15,070,800
Harford County (GO) Series B 5.000%, 02/01/20 .....	2,650	2,674,698	2.250%, 07/10/20 .....	11,000	11,079,200
Howard County (GO) Series A 5.000%, 08/15/20 .....	14,215	14,642,161	City of Quincy (GO) Series A 3.000%, 06/12/20 .....	10,000	10,112,800
Maryland State (GO) 4.500%, 08/01/20 .....	4,015	4,114,893	City of Springfield (GO) (ST AID WITHHLDG) 5.000%, 09/01/21 .....	4,240	4,533,238
Maryland State (GO) Series 1 5.000%, 03/15/20 .....	3,590	3,641,229	Commonwealth of Massachusetts (GO) Series A 5.000%, 03/01/20 .....	6,840	6,926,389
Maryland State (GO) Series 1-A 5.000%, 03/01/20 .....	7,250	7,342,438			
Maryland State (GO) Series A 5.000%, 03/01/20 .....	1,980	2,005,245			

**DFA SHORT-TERM MUNICIPAL BOND 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>
MASSACHUSETTS — (Continued)			MINNESOTA — (Continued)		
5.000%, 04/01/20 .....	10,000	\$ 10,158,700	City of State Paul (GO)		
4.000%, 04/23/20 .....	10,000	10,134,400	Series D		
5.000%, 05/01/21 .....	10,000	10,572,400	5.000%, 03/01/20 .....	1,515	\$1,533,983
Commonwealth of			Elk River Independent School		
Massachusetts (GO)			District No. 728 (GO) (SD		
Series B			CRED PROG) Series A		
4.000%, 05/21/20 .....	5,000	5,078,100	5.000%, 02/01/21 .....	1,000	1,046,930
Commonwealth of			Elk River Independent School		
Massachusetts (GO)			District No. 728 (GO) (SD		
Series C			CRED PROG) Series C		
5.000%, 04/01/20 .....	2,700	2,742,849	5.000%, 02/01/20 .....	5,000	5,045,850
5.000%, 08/01/20 .....	18,500	19,032,615	5.000%, 02/01/21 .....	2,000	2,093,860
5.000%, 10/01/21 .....	8,000	8,585,920	Hennepin County (GO)		
Commonwealth of			Series B		
Massachusetts (GO) (AGM)			5.000%, 12/01/21 .....	650	701,461
Series B			Hennepin County Sales Tax		
5.250%, 09/01/21 .....	2,405	2,584,341	Revenue (RB)		
Massachusetts Clean Water			5.000%, 12/15/19 .....	345	346,518
Trust (The) (RB)			Housing & Redevelopment		
5.000%, 08/01/20 .....	5,830	5,996,971	Authority of The City of		
Massachusetts Water			Saint Paul Minnesota (RB)		
Resources Authority (RB)			Series A1		
Series G			□ 5.250%, 11/15/29		
5.000%, 08/01/20 .....	3,000	<u>3,085,680</u>	(Pre-refunded @ \$100,		
TOTAL MASSACHUSETTS....		<u>130,612,724</u>	11/15/19).....	2,210	2,212,718
MICHIGAN — (0.5%)			Metropolitan Council (GO)		
Michigan State (GO)			Series A		
5.000%, 11/01/19 .....	13,000	<u>13,000,000</u>	5.000%, 03/01/20 .....	4,000	4,050,400
MINNESOTA — (3.0%)			Minneapolis Special School		
Bloomington Independent			District No. 1 (GO) (SD		
School District No. 271			CRED PROG) Series A		
(GO) (SD CRED PROG)			5.000%, 02/01/20 .....	2,250	2,270,633
Series A			Minnesota State (GO)		
5.000%, 02/01/21 .....	1,290	1,350,862	Series A		
Chaska Independent School			5.000%, 08/01/20 .....	1,000	1,028,560
District No. 112 (GO) (SD			5.000%, 08/01/20 .....	3,000	3,085,680
CRED PROG) Series A			5.000%, 08/01/20 .....	3,145	3,234,821
5.000%, 02/01/21 .....	590	617,689	5.000%, 10/01/20 .....	3,705	3,834,527
City of Minneapolis (GO)			Minnesota State (GO)		
2.000%, 12/01/19 .....	3,690	3,692,435	Series B		
4.000%, 12/01/19 .....	3,435	3,442,385	4.000%, 08/01/20 .....	8,800	8,986,560
5.000%, 12/01/19 .....	1,300	1,303,770	Minnesota State (GO)		
5.000%, 12/01/19 .....	6,545	6,563,980	Series D		
City of Saint Cloud (RB)			5.000%, 08/01/20 .....	740	761,134
Series A			5.000%, 08/01/20 .....	6,330	6,510,785
□ 5.125%, 05/01/30			5.000%, 08/01/21 .....	7,230	7,713,687
(Pre-refunded @ \$100,			Minnesota State (GO) (ETM)		
5/1/20).....	950	968,269	Series D		
			□ 5.000%, 08/01/20		
			(Pre-refunded @ \$100,		
			8/1/20).....	10	10,283

**DFA SHORT-TERM MUNICIPAL BOND 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>
MINNESOTA — (Continued)			NEW JERSEY — (Continued)		
Olmsted County (GO)			Monmouth County (GO)		
Series A			5.000%, 07/15/20 .....	4,540	\$ 4,661,945
4.000%, 02/01/20 .....	700	\$ 704,837	5.000%, 07/15/21 .....	3,770	4,015,163
Osseo Independent School			Somerset County (GO)		
District No. 279 (GO) (SD			3.000%, 09/11/20 .....	10,600	10,764,724
CRED PROG) Series C			Sussex County (GO)		
5.000%, 02/01/21 .....	4,650	4,869,387	2.500%, 06/19/20 .....	5,000	5,039,600
Watertown-Mayer Independent			Township of Berkeley Heights		
School District No. 111			(GO)		
(GO) (SD CRED PROG)			3.000%, 07/10/20 .....	10,000	10,116,600
Series B			Township of Cherry Hill (GO)		
4.000%, 02/01/20 .....	1,610	<u>1,620,771</u>	2.000%, 10/29/20 .....	6,000	6,048,480
TOTAL MINNESOTA.....		<u>79,602,775</u>	Township of North Brunswick		
MISSOURI — (0.9%)			(GO) (BAN) Series A		
Clayton School District (GO)			3.000%, 07/21/20 .....	10,000	<u>10,123,100</u>
5.000%, 03/01/20 .....	3,115	3,154,031	TOTAL NEW JERSEY.....		<u>98,981,382</u>
Jackson County Reorganized			NEW MEXICO — (1.0%)		
School District No. 7 (GO)			New Mexico State (GO)		
3.000%, 03/01/21 .....	2,375	2,433,544	5.000%, 03/01/20 .....	15,000	15,187,050
Missouri State (GO) Series A			5.000%, 03/01/21 .....	4,000	4,200,760
5.000%, 12/01/20 .....	4,515	4,701,650	New Mexico State (GO)		
Saint Louis County			Series B		
Reorganized School District			5.000%, 03/01/20 .....	3,775	3,822,074
No. R-6 (GO)			State of New Mexico		
4.000%, 02/01/20 .....	12,775	<u>12,863,275</u>	Severance Tax Permanent		
TOTAL MISSOURI.....		<u>23,152,500</u>	Fund (RB) Series A		
NEBRASKA — (0.4%)			5.000%, 07/01/20 .....	2,085	<u>2,137,605</u>
Lancaster County School			TOTAL NEW MEXICO.....		<u>25,347,489</u>
District 001 (GO)			NEW YORK — (5.0%)		
5.000%, 01/15/21 .....	1,620	1,693,516	City of New York (GO)		
Metropolitan Utilities District of			Series A-1		
Omaha (RB)			4.000%, 08/01/20 .....	1,400	1,429,680
5.000%, 12/01/20 .....	4,340	4,517,506	City of New York (GO)		
Omaha Public Power District			Series B		
(RB) Series B			5.000%, 08/01/20 .....	865	889,704
5.000%, 02/01/20 .....	4,620	<u>4,662,827</u>	5.000%, 08/01/22 .....	1,000	1,103,430
TOTAL NEBRASKA.....		<u>10,873,849</u>	5.000%, 08/01/22 .....	1,220	1,346,185
NEW HAMPSHIRE — (0.1%)			City of New York (GO)		
City of Nashua (GO)			Series C		
4.000%, 07/15/21 .....	1,720	<u>1,802,732</u>	5.000%, 08/01/20 .....	1,975	2,031,406
NEW JERSEY — (3.8%)			City of New York (GO)		
Bergen County (GO)			Series E		
3.000%, 06/12/20 .....	3,000	3,033,270	5.000%, 08/01/20 .....	3,565	3,666,816
City of Jersey (GO) Series			5.000%, 08/01/20 .....	2,570	2,643,399
2.000%, 06/18/20 .....	15,000	15,080,700	5.000%, 08/01/21 .....	1,500	1,599,000
Hudson County (GO)			5.000%, 08/01/21 .....	10,000	10,660,000
4.000%, 12/10/19 .....	30,000	30,097,800	City of New York (GO)		
			Series F		
			5.000%, 08/01/21 .....	1,000	1,066,000

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
City of New York (GO)			New York State Urban		
Series G			Development Corp. (RB)		
5.000%, 08/01/21 .....	5,915	\$ 6,305,390	Series A		
City of New York (GO)			5.000%, 03/15/20 .....	550	\$ 557,761
Series J7			Triborough Bridge & Tunnel		
5.000%, 08/01/20 .....	5,000	5,142,800	Authority (RB) Series A-1		
City of Rochester (GO)			5.000%, 11/15/19 .....	500	500,605
Series II			Triborough Bridge & Tunnel		
3.000%, 08/06/20 .....	14,000	14,196,280	Authority (RB) Series B		
Hilton Central School District			5.000%, 11/15/19 .....	1,000	1,001,210
(GO) (ST AID WITHHLDG)			Ulster County (GO)		
2.000%, 06/15/21 .....	685	695,494	3.250%, 11/20/19 .....	1,000	<u>1,001,050</u>
Metropolitan Transportation			TOTAL NEW YORK.....		<u>129,718,307</u>
Authority (RB) (ETM)					
Series A			NORTH CAROLINA — (4.1%)		
5.000%, 11/15/21			City of Charlotte (GO)		
(Pre-refunded @ \$100,			5.000%, 12/01/20 .....	1,605	1,671,704
11/15/21).....	85	91,871	City of Charlotte Water &		
Metropolitan Transportation			Sewer System Revenue		
Authority (RB) Series A			(RB)		
5.000%, 11/15/21 .....	515	553,172	5.000%, 07/01/20 .....	3,375	3,461,062
New York State Dormitory			City of Raleigh (GO) Series A		
Authority (RB) Series			5.000%, 09/01/20 .....	1,980	2,043,043
5.000%, 12/15/21 .....	3,545	3,831,507	Davie County (GO)		
New York State Dormitory			5.000%, 05/01/20 .....	1,595	1,625,177
Authority (RB) Series A			Guilford County (GO) Series A		
5.000%, 02/15/20 .....	2,900	2,931,523	4.000%, 02/01/20 .....	2,135	2,149,817
5.000%, 02/15/20 .....	5,100	5,155,437	5.000%, 02/01/21 .....	2,430	2,546,203
4.000%, 03/15/20 .....	600	606,294	Mecklenburg County (GO)		
5.000%, 03/15/20 .....	5,115	5,187,173	5.000%, 02/01/21 .....	950	995,068
5.000%, 03/15/21 .....	1,795	1,888,986	5.000%, 03/01/21 .....	9,555	10,038,483
5.000%, 03/15/21 .....	17,900	18,837,244	Mecklenburg County (GO)		
5.500%, 07/01/25			Series C		
(Pre-refunded @ \$100,			5.000%, 12/01/19 .....	1,500	1,504,305
7/1/20).....	500	514,350	North Carolina State (GO)		
New York State Dormitory			5.000%, 06/01/20 .....	1,175	1,201,179
Authority (RB) Series B			North Carolina State (GO)		
5.000%, 02/15/20 .....	15,000	15,163,050	Series A		
5.000%, 03/15/20 .....	3,565	3,615,302	5.000%, 05/01/20 .....	2,220	2,262,335
5.000%, 03/15/21 .....	3,150	3,314,934	5.000%, 06/01/20 .....	18,300	18,707,724
5.000%, 02/15/22 .....	4,000	4,349,120	5.000%, 06/01/21 .....	12,440	13,195,357
New York State Dormitory			North Carolina State (GO)		
Authority (RB) Series E			Series B		
5.000%, 03/15/20 .....	1,400	1,419,754	5.000%, 06/01/20 .....	5,000	5,111,400
5.000%, 03/15/21 .....	2,000	2,104,720	5.000%, 06/01/22 .....	2,880	3,163,478
New York State Urban			North Carolina State (GO)		
Development Corp. (RB)			Series C		
(NATL)			4.000%, 05/01/20 .....	1,640	1,663,255
5.500%, 03/15/20 .....	4,250	4,317,660	North Carolina State (GO)		
			Series D		
			4.000%, 06/01/21 .....	2,925	3,057,064

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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NORTH CAROLINA — (Continued)			OHIO — (Continued)		
North Carolina State (GO)			Ohio Water Development		
Series E			Authority (RB) Series A		
5.000%, 05/01/20 .....	14,615	\$ 14,893,708	□ 5.000%, 12/01/26		
Wake County (GO) Series A			(Pre-refunded @ \$100,		
5.000%, 02/01/20 .....	4,500	4,541,805	12/1/19).....	4,000	\$ 4,011,680
Wake County (GO) Series B			TOTAL OHIO.....		<u>138,824,473</u>
5.000%, 02/01/20 .....	12,665	12,782,658			
Wake County (GO) Series C			OKLAHOMA — (0.5%)		
5.000%, 03/01/22 .....	1,825	<u>1,986,805</u>	City of Tulsa (GO) Series A		
TOTAL NORTH CAROLINA....		<u>108,601,630</u>	5.000%, 12/01/21 .....	7,650	8,258,940
			Tulsa County Independent		
OHIO — (5.3%)			School District No. 1 Tulsa		
City of Columbus (GO)			(GO) Series B		
Series 1			2.000%, 08/01/20 .....	5,000	<u>5,029,800</u>
5.000%, 07/01/20 .....	10,000	10,251,600	TOTAL OKLAHOMA.....		<u>13,288,740</u>
City of Columbus (GO)					
Series A			OREGON — (2.4%)		
3.000%, 02/15/20 .....	13,250	13,318,237	City of Portland (GO)		
5.000%, 02/15/20 .....	800	808,584	3.000%, 06/25/20 .....	10,000	10,119,400
5.000%, 08/15/20 .....	2,350	2,420,053	City of Portland Sewer		
4.000%, 02/15/21 .....	1,690	1,751,026	System Revenue (RB)		
5.000%, 04/01/21 .....	6,495	6,843,262	Series A		
5.000%, 04/01/21 .....	1,500	1,580,430	5.000%, 06/01/20 .....	3,500	3,577,595
3.000%, 07/01/21 .....	12,830	13,218,621	City of Portland Water System		
5.000%, 07/01/21 .....	1,010	1,073,681	(RB) Series A		
Ohio State (GO)			5.000%, 04/01/20 .....	8,005	8,131,079
5.000%, 09/01/20 .....	6,380	6,582,629	Metro (GO)		
5.000%, 09/01/20 .....	4,340	4,477,838	5.000%, 06/01/20 .....	2,125	2,172,345
Ohio State (GO) Series A			5.000%, 06/01/20 .....	3,800	3,884,664
2.000%, 03/01/20 .....	2,900	2,908,236	Metro (GO) Series A		
3.000%, 05/01/20 .....	5,000	5,045,950	5.000%, 06/01/21 .....	2,110	2,237,444
5.000%, 05/01/20 .....	7,000	7,132,790	Multnomah County (GO)		
5.000%, 09/15/21 .....	6,700	7,179,385	5.000%, 06/01/21 .....	1,850	1,961,740
5.000%, 09/15/21 .....	2,335	2,502,069	Oregon State (GO) Series A		
Ohio State (GO) Series B			5.000%, 05/01/20 .....	1,025	1,044,393
5.000%, 08/01/20 .....	10,000	10,285,600	Oregon State (GO) Series D		
2.000%, 09/01/20 .....	2,500	2,518,000	4.000%, 05/01/21 .....	6,085	6,342,578
5.000%, 06/15/21 .....	9,500	10,087,765	Oregon State (GO) Series F		
Ohio State (GO) Series Q			3.000%, 05/01/20 .....	7,755	7,825,881
5.000%, 05/01/20 .....	1,635	1,666,098	Oregon State (GO) Series L		
Ohio State (GO) Series R			5.000%, 11/01/19 .....	11,515	11,515,000
5.000%, 05/01/20 .....	11,830	12,055,007	Oregon State (GO) Series M		
Ohio State (GO) Series T			5.000%, 11/01/20 .....	2,000	2,075,900
5.000%, 04/01/21 .....	2,040	2,150,262	Oregon State (GO) Series N		
Ohio State Water			5.000%, 05/01/21 .....	1,000	1,056,980
Development Authority (RB)					
Series A					
5.000%, 06/01/21 .....	1,825	1,935,230			
□ 5.000%, 12/01/24					
(Pre-refunded @ \$100,					
12/1/19).....	7,000	7,020,440			



**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
OREGON — (Continued)			SOUTH CAROLINA — (Continued)		
Tri-County Metropolitan Transportation District of Oregon (RB) Series A			Dorchester County School District No. 2 (GO) (SCSDE) Series A		
□ 5.000%, 09/01/23 (Pre-refunded @ \$100, 9/1/22).....	250	\$ 276,895	5.000%, 03/01/21 .....	1,885	\$ 1,980,890
TOTAL OREGON.....		<u>62,221,894</u>	Florence County (GO) (ST AID WITHHLDG)		
PENNSYLVANIA — (0.8%)			4.000%, 06/01/20 .....	7,475	7,597,141
Commonwealth of Pennsylvania (GO) Series 1			Lexington & Richland School District No. 5 (GO) (SCSDE) Series B		
5.000%, 04/01/20 .....	8,500	8,631,750	5.000%, 03/01/20 .....	8,235	8,338,185
Commonwealth of Pennsylvania (GO) Series REF			5.000%, 03/01/21 .....	1,660	1,744,444
5.000%, 07/01/22 .....	2,000	2,198,020	Oconee County School District (GO) (SCSDE)		
Montgomery County Industrial Development Authority (RB) (FHA INS)			5.000%, 03/01/20 .....	4,900	4,961,397
□ 5.375%, 08/01/38 (Pre-refunded @ \$100, 8/1/20).....	10,000	<u>10,314,700</u>	Richland County (GO) Series A		
TOTAL PENNSYLVANIA.....		<u>21,144,470</u>	3.000%, 02/27/20 .....	15,000	15,083,400
SOUTH CAROLINA — (4.4%)			Richland County School District No. 2 (GO) (SCSDE)		
Aiken County Consolidated School District (GO) (SCSDE) Series A			5.000%, 03/01/20 .....	910	921,402
5.000%, 03/01/20 .....	3,000	3,037,590	Richland County School District No. 2 (GO) (SCSDE) Series A		
Beaufort County School District (GO) (SCSDE) Series B			5.000%, 02/01/20 .....	5,520	5,571,446
5.000%, 03/01/20 .....	7,000	7,086,590	5.000%, 02/01/21 .....	7,000	7,333,830
Berkeley County School District (GO) (SCSDE) Series A			South Carolina Jobs-Economic Dev. Authority (RB) Series A		
5.000%, 03/01/20 .....	1,085	1,098,595	□ 6.250%, 04/01/35 (Pre-refunded @ \$100, 4/1/20).....	2,180	2,225,126
Charleston County (GO) Series B			□ 6.500%, 04/01/42 (Pre-refunded @ \$100, 4/1/20).....	2,000	2,043,340
5.000%, 11/01/20 .....	12,000	12,455,400	South Carolina State (GO) (ST AID WITHHLDG) Series A		
Charleston County School District (BAN) (SCSDE) Series A			4.000%, 04/01/20 .....	1,185	1,198,853
2.500%, 11/15/19 .....	10,000	10,005,400	5.000%, 10/01/20 .....	7,760	8,031,290
Charleston County School District (BAN) (SCSDE) Series B			South Carolina State (GO) Series A		
4.000%, 05/13/20 .....	2,000	2,029,680	5.000%, 06/01/20 .....	8,945	9,143,311
			Spartanburg County School District No. 6 (GO) (SCSDE)		
			5.000%, 04/01/21 .....	3,905	<u>4,116,065</u>
			TOTAL SOUTH CAROLINA....		<u>116,003,375</u>

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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TENNESSEE — (2.5%)			TEXAS — (Continued)		
City of Cleveland (GO)			City of Austin (GO)		
5.000%, 12/01/19 .....	3,430	\$ 3,439,776	5.000%, 09/01/20 .....	16,250	\$16,764,637
City of Knoxville Wastewater System Revenue (RB)			City of Dallas (GO)		
Series A			5.000%, 02/15/21 .....	1,500	1,573,365
5.000%, 04/01/20 .....	2,000	2,031,080	City of Fort Worth (GO)		
City of Memphis (GO)			3.000%, 03/01/20 .....	20,665	20,787,130
Series A			3.000%, 03/01/22 .....	4,520	4,709,659
5.000%, 04/01/20 .....	8,060	8,186,300	City of Frisco (GO) Series A		
5.000%, 04/01/21 .....	4,550	4,794,653	5.000%, 02/15/20 .....	3,485	3,522,882
Hamilton County (GO)			5.000%, 02/15/21 .....	4,825	5,060,991
Series A			City of Houston (RN)		
5.000%, 05/01/21 .....	3,895	4,117,950	3.000%, 06/26/20 .....	15,000	15,179,850
Metropolitan Government of Nashville & Davidson County (GO)			City of Houston (GO) Series A		
5.000%, 07/01/21 .....	9,055	9,625,918	5.000%, 03/01/20 .....	2,500	2,531,000
Metropolitan Government of Nashville & Davidson County (GO) Series A			5.000%, 03/01/21 .....	4,625	4,857,776
□ 5.000%, 07/01/25			City of San Antonio (GO)		
(Pre-refunded @ \$100, 7/1/20).....	525	538,246	5.000%, 02/01/20 .....	650	655,961
Metropolitan Government of Nashville & Davidson County Electric Revenue (RB) Series A			5.000%, 02/01/20 .....	7,350	7,417,400
5.000%, 05/15/20 .....	2,000	2,040,600	5.000%, 02/01/21 .....	3,100	3,245,483
Shelby County (GO) Series A			City of San Antonio Electric & Gas Systems Revenue (RB)		
5.000%, 04/01/20 .....	18,135	18,420,626	5.000%, 02/01/20 .....	5,000	5,045,700
5.000%, 03/01/21 .....	2,550	2,679,719	City of Waco (GO)		
Tennessee State (GO)			5.000%, 02/01/20 .....	5,765	5,817,980
Series A			Conroe Independent School District (GO) (PSF-GTD)		
5.000%, 02/01/20 .....	3,500	3,532,795	Series A		
5.000%, 09/01/20 .....	5,010	<u>5,169,969</u>	4.000%, 02/15/21 .....	1,940	2,009,297
TOTAL TENNESSEE.....		<u>64,577,632</u>	Dallas County Community College District (GO)		
TEXAS — (12.0%)			5.000%, 02/15/20 .....	11,975	12,104,210
Austin Community College District (GO)			Dallas Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/20 .....	3,715	3,818,314	5.000%, 02/15/20 .....	2,235	2,259,049
Austin Independent School District (GO) Series B			5.000%, 02/15/20 .....	1,380	1,394,849
5.000%, 08/01/20 .....	3,705	3,810,815	Fort Bend Independent School District (GO) (PSF-GTD)		
Bexar County Health Facilities Dev. Corp. (RB)			5.000%, 08/15/20 .....	6,380	6,570,698
□ 6.200%, 07/01/45			Fort Worth Independent School District (GO)		
(Pre-refunded @ \$100, 7/1/20).....	3,030	3,127,960	(PSF-GTD)		
City of Allen (GO)			5.000%, 02/15/20 .....	4,970	5,023,477
5.000%, 08/15/21 .....	1,840	1,964,126	Fort Worth Independent School District (GO)(PSF-GTD)		
			5.000%, 02/15/20 .....	3,875	3,916,695
			Highland Park Independent School District (GO)		
			4.000%, 02/15/20 .....	2,070	2,086,622

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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TEXAS — (Continued)			UTAH — (Continued)		
Houston Higher Education Finance Corp. (RB) Series A			Davis School District (GO) (SCH BD GTY) Series A 5.000%, 06/01/20 .....	8,250	\$ 8,432,407
□ 6.875%, 05/15/41 (Pre-refunded @ \$100, 5/15/21).....	6,000	\$ 6,496,620	Jordan School District (GO) (SCH BD GTY) 5.000%, 06/15/20 .....	9,175	9,391,530
Houston Independent School District (GO)(PSF-GTD) 5.000%, 02/15/20 .....	2,700	2,728,971	Nebo School District (GO) (SCH BD GTY) 5.000%, 07/01/20 .....	5,980	6,131,294
Humble Independent School District (GO) (PSF-GTD) Series B 5.000%, 02/15/20 .....	7,260	7,338,118	Salt County Lake (GO) 3.000%, 12/27/19 .....	25,000	25,076,500
Metropolitan Transit Authority of Harris County (RB) Series B □ 5.000%, 11/01/33 (Pre-refunded @ \$100, 11/1/19).....	10,000	10,000,000	Utah State (GO) 5.000%, 07/01/21 .....	2,820	2,999,239
Plano Independent School District (GO) (PSF-GTD) Series B 5.000%, 02/15/20 .....	9,935	10,041,901	5.000%, 07/01/22 .....	9,690	<u>10,676,248</u>
San Antonio Independent School District (GO) (PSF-GTD) 5.000%, 02/15/20 .....	7,000	7,075,320	TOTAL UTAH.....		<u>66,401,283</u>
Texas State (RN) 4.000%, 08/27/20 .....	65,000	66,483,950	VERMONT — (0.1%) Vermont State (GO) Series B 2.000%, 08/15/20 .....	3,630	<u>3,654,720</u>
Texas State (GO) 5.000%, 10/01/20 .....	3,825	3,959,411	VIRGINIA — (5.9%) Arlington County (GO) 5.000%, 06/15/20 .....	7,015	7,180,063
5.000%, 04/01/21 .....	8,130	8,571,784	Arlington County (GO) (ST AID WITHHLDG) 4.000%, 08/15/21 .....	2,125	2,232,185
5.000%, 04/01/21 .....	4,000	4,217,360	City of Hampton (GO) (ST AID WITHHLDG) Series B 5.000%, 09/01/21 .....	2,700	2,890,728
5.000%, 10/01/23 .....	1,425	1,634,247	City of Norfolk (GO) (ST AID WITHHLDG) (ETM) □ 5.000%, 08/01/20 (Pre-refunded @ \$100, 8/1/20).....	285	292,969
Texas State (GO) Series A 5.000%, 10/01/21 .....	2,200	2,362,008	City of Norfolk (GO) (ST AID WITHHLDG) 5.000%, 08/01/20 .....	6,395	6,576,682
Texas State (GO) Series C 5.000%, 08/01/20 .....	1,365	1,404,189	City of Richmond (GO) (ST AID WITHHLDG) Series A 5.000%, 03/01/20 .....	1,000	1,012,570
Texas Transportation Commission State Highway Fund (RB) Series A 5.000%, 04/01/20 .....	15,240	15,477,439	5.000%, 03/01/20 .....	2,700	2,733,939
5.000%, 10/01/20 .....	20,660	<u>21,374,629</u>	5.000%, 07/15/21 .....	6,930	7,378,232
TOTAL TEXAS.....		<u>314,421,873</u>	City of Virginia Beach (GO) (ST AID WITHHLDG) Series B 5.000%, 07/15/20 .....	11,225	11,528,861
UTAH — (2.5%) Alpine School District (GO) (SCH BD GTY) 5.000%, 03/15/21 .....	940	989,087	Commonwealth of Virginia (GO) (ST AID WITHHLDG) Series B 4.000%, 06/01/20 .....	9,130	9,282,836
City of Park UT (GO) 5.000%, 02/01/20 .....	2,680	2,704,978	5.000%, 06/01/21 .....	13,645	14,480,210

**DFA SHORT-TERM MUNICIPAL BOND 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>
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
Commonwealth of Virginia			King County (GO) Series D		
(GO) Series B			5.000%, 12/01/20 .....	2,630	\$ 2,738,724
5.000%, 06/01/20 .....	2,260	\$ 2,310,760	King County School District		
5.000%, 06/01/20 .....	5,960	6,093,862	No. 405 Bellevue (GO)		
5.000%, 06/01/20 .....	10,000	10,224,600	(SCH BD GTY)		
Fairfax County (GO) (ST AID			5.000%, 12/01/20 .....	2,150	2,238,881
WITHHLDG) Series A			King County School District		
3.000%, 10/01/20 .....	10,735	10,919,749	No. 414 Lake Washington		
4.000%, 10/01/20 .....	15,530	15,937,197	(GO) (SCH BD GTY)		
4.000%, 10/01/22 .....	7,220	7,811,101	5.000%, 12/01/19 .....	4,815	4,828,915
Hanover County (GO) (ST AID			5.000%, 12/01/19 .....	4,550	4,563,149
WITHHLDG)			King County Sewer Revenue		
5.000%, 01/15/21 .....	1,245	1,302,569	(RB)		
Henrico County (GO) (ST AID			□ 5.000%, 01/01/50		
WITHHLDG)			(Pre-refunded @ \$100,		
5.000%, 08/01/20 .....	4,970	5,113,832	7/1/20).....	3,005	3,081,808
5.000%, 08/01/21 .....	2,980	3,182,044	Snohomish County Public		
Loudoun County (GO)			Utility District No. 1 (RB)		
Series A			5.000%, 12/01/19 .....	5,810	5,826,791
5.000%, 12/01/19 .....	3,105	3,114,035	Snohomish County School		
Loudoun County (GO) (ST			District No. 201 Snohomish		
AID WITHHLDG) Series A			(GO) (SCH BD GTY)		
5.000%, 12/01/19 .....	5,850	5,867,023	5.000%, 12/01/21 .....	4,000	4,311,400
University of Virginia (RB)			Spokane County School		
Series B			District No. 81 Spokane		
5.000%, 08/01/21 .....	15,000	<u>16,011,600</u>	(GO) (SCH BD GTY)		
TOTAL VIRGINIA.....		<u>153,477,647</u>	5.000%, 12/01/20 .....	7,505	7,813,606
WASHINGTON — (6.6%)			State of Washington (GO)		
City of Seattle (GO) Series A			Series R-C		
5.000%, 05/01/20 .....	2,345	2,389,602	5.000%, 07/01/20 .....	1,840	1,886,791
City of Seattle Drainage &			Washington Health Care		
Wastewater Revenue (RB)			Facilities Authority (RB)		
5.000%, 04/01/21 .....	3,000	3,162,150	□ 5.000%, 11/01/20		
City of Seattle Municipal Light			(Pre-refunded @ \$100,		
& Power Revenue (RB)			11/1/19).....	6,050	6,050,000
Series B			Washington State (GO)		
5.000%, 02/01/21 .....	21,795	22,829,391	5.000%, 06/01/20 .....	3,630	3,710,695
City of Seattle Municipal Light			5.000%, 07/01/20 .....	5,000	5,127,150
& Power Revenue (RB)			Washington State (GO)		
Series C			Series 2010E		
5.000%, 10/01/21 .....	11,130	11,943,046	□ 5.000%, 02/01/32		
King & Snohomich Counties			(Pre-refunded @ \$100,		
School District No. 417			2/1/20).....	6,480	6,540,847
(GO) (SCH BD GTY)			□ 5.000%, 02/01/33		
4.000%, 12/01/19 .....	1,330	1,332,846	(Pre-refunded @ \$100,		
5.000%, 12/01/20 .....	2,000	2,082,680	2/1/20).....	10,000	10,093,900
King County (GO)			Washington State (GO)		
5.000%, 12/01/20 .....	3,000	3,124,020	Series 2013A		
5.000%, 12/01/21 .....	3,000	3,238,050	5.000%, 08/01/21 .....	4,245	4,528,226
King County (GO) Series B					
5.000%, 07/01/20 .....	4,880	5,003,757			

**DFA SHORT-TERM MUNICIPAL BOND 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>
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
Washington State (GO)			Wisconsin State (GO)		
Series A			Series 1		
□ 5.000%, 08/01/34			5.000%, 05/01/20 .....	3,235	\$ 3,296,530
(Pre-refunded @ \$100,			Wisconsin State (GO)		
8/1/21).....	10,000	\$ 10,658,200	Series 2		
Washington State (GO)			5.000%, 11/01/19 .....	4,000	4,000,000
Series A-1			5.000%, 11/01/21 .....	6,160	6,631,178
5.000%, 08/01/21 .....	1,500	1,600,080	5.000%, 11/01/22 .....	3,000	3,335,640
Washington State (GO)			Wisconsin State (GO)		
Series B			Series B		
5.000%, 07/01/20 .....	15,000	15,381,450	5.000%, 05/01/20 .....	5,045	5,140,956
Washington State (GO)			5.000%, 05/01/20 .....	11,930	12,156,909
Series C			5.000%, 05/01/20 .....	23,790	24,242,486
5.000%, 07/01/20 .....	3,650	3,742,820	5.000%, 05/01/21 .....	9,655	10,209,100
Washington State (GO)			TOTAL WISCONSIN.....		<u>75,086,625</u>
Series D			TOTAL MUNICIPAL BONDS...		<u>2,560,478,696</u>
5.000%, 02/01/20 .....	5,350	5,399,969	COMMERCIAL PAPER — (0.9%)		
5.000%, 02/01/20 .....	4,320	4,360,349	University of Michigan		
Washington State (GO)			1.260%, 11/01/19.....	23,540	23,540,049
Series R-2017A					
5.000%, 08/01/22 .....	2,500	<u>2,760,700</u>			
TOTAL WASHINGTON.....		<u>172,349,993</u>			
WEST VIRGINIA — (0.4%)					
West Virginia State (GO)					
Series A					
5.000%, 06/01/21 .....	9,620	<u>10,193,256</u>			
WISCONSIN — (2.9%)					
City of Milwaukee (GO)					
Series N2					
5.000%, 04/01/20 .....	5,860	5,951,592			
Wisconsin State (GO) (ETM)					
Series 1					
□ 5.000%, 05/01/20					
(Pre-refunded @ \$100,					
5/1/20).....	120	122,234			

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>
Municipal Bonds.....	—	\$2,560,478,696	—	\$2,560,478,696
Commercial Paper.....	—	23,540,049	—	23,540,049
Temporary Cash Investments.....	—	33,048,014	—	33,048,014
TOTAL.....	—	<u>\$2,617,066,759</u>	—	<u>\$2,617,066,759</u>

See accompanying Notes to Financial Statements.

**DFA INTERMEDIATE-TERM MUNICIPAL BOND 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>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
ALABAMA — (0.2%)			California State (GO) Series B		
Alabama State (GO) Series A			5.000%, 09/01/21 .....	250	\$ 267,753
5.000%, 08/01/21 .....	250	\$ 266,635	5.000%, 09/01/25 .....	9,000	<u>10,924,020</u>
Alabama State (GO) Series B			TOTAL CALIFORNIA.....		<u>41,740,119</u>
5.000%, 11/01/19 .....	1,000	1,000,000	COLORADO — (1.0%)		
Alabama State (GO) Series C			Adams & Arapahoe Joint		
5.000%, 08/01/24 .....	3,000	<u>3,522,420</u>	School District 28J (GO)		
TOTAL ALABAMA.....		<u>4,789,055</u>	(ST AID WITHHLDG)		
ALASKA — (0.4%)			5.000%, 12/01/21 .....	425	458,635
Municipality of Anchorage			Arapahoe County School		
(GO) Series B			District No. 5 (GO) (ST AID		
5.000%, 09/01/21 .....	3,845	4,110,805	WITHHLDG)		
5.000%, 09/01/23 .....	200	228,362	5.000%, 12/15/19 .....	3,115	3,128,706
Municipality of Anchorage			5.000%, 12/15/19 .....	5,705	5,730,102
(GO) Series C			Boulder Valley School District		
5.000%, 09/01/24 .....	2,765	<u>3,248,709</u>	No. Re-2 Boulder (GO) (ST		
TOTAL ALASKA.....		<u>7,587,876</u>	AID WITHHLDG) Series B		
ARIZONA — (0.2%)			4.000%, 12/01/24 .....	2,185	2,483,143
City of Tucson (GO) Series			Denver City & County School		
2012- C			District No. 1 (GO) (NATL		
3.000%, 07/01/22 .....	1,455	1,524,724	ST AID WITHHLDG)		
Maricopa County High School			Series A		
District No. 210-Phoenix			5.250%, 12/01/21 .....	2,490	2,700,853
(GO)			Denver City & County School		
3.000%, 07/01/23 .....	1,810	<u>1,926,727</u>	District No. 1 (GO) (ST AID		
TOTAL ARIZONA.....		<u>3,451,451</u>	WITHHLDG) Series C		
ARKANSAS — (0.6%)			3.000%, 12/01/23 .....	1,540	1,651,142
Arkansas State (GO)			Platte River Power Authority		
5.000%, 04/01/21 .....	1,000	1,054,050	(RB) Series JJ		
5.000%, 06/15/21 .....	3,750	3,982,012	5.000%, 06/01/23 .....	4,425	<u>5,021,357</u>
5.000%, 04/01/22 .....	2,800	3,055,500	TOTAL COLORADO.....		<u>21,173,938</u>
4.250%, 06/01/23 .....	3,325	<u>3,683,535</u>	CONNECTICUT — (0.1%)		
TOTAL ARKANSAS.....		<u>11,775,097</u>	City of Middletown (GO)		
CALIFORNIA — (2.0%)			4.000%, 04/01/22 .....	1,350	<u>1,444,554</u>
California State (GO)			DELAWARE — (0.7%)		
5.000%, 11/01/24 .....	1,175	1,394,043	Delaware State (GO)		
5.000%, 08/01/25 .....	750	908,228	5.000%, 02/01/24 .....	2,000	2,320,960
5.000%, 08/01/25 .....	4,165	5,043,690	5.000%, 02/01/29 .....	5,000	6,559,100
5.000%, 11/01/25 .....	1,985	2,420,489	Delaware State (GO) Series A		
5.000%, 08/01/26 .....	200	247,784	5.000%, 08/01/23 .....	2,225	2,541,818
5.000%, 08/01/26 .....	8,000	9,911,360	New Castle County (GO)		
3.500%, 08/01/27 .....	800	923,528	5.000%, 10/01/23 .....	1,000	1,148,080
5.000%, 11/01/27 .....	5,580	7,092,124			
5.000%, 04/01/29 .....	2,000	2,607,100			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND 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>
DELAWARE — (Continued)			FLORIDA — (Continued)		
New Castle County (GO)			Orlando Utilities Commission		
Series B			(RB) Series C		
5.000%, 07/15/22 .....	700	\$ 772,450	5.250%, 10/01/22 .....	1,745	\$ 1,947,961
TOTAL DELAWARE.....		<u>13,342,408</u>	Peace River Manasota		
			Regional Water Supply		
DISTRICT OF COLUMBIA — (1.6%)			Authority (RB)		
District of Columbia (GO)			5.000%, 10/01/25 .....	2,030	2,443,978
Series A			Tampa Bay Water (RB)		
5.000%, 06/01/20 .....	3,445	3,521,169	Series A		
5.000%, 06/01/20 .....	6,000	6,132,660	5.000%, 10/01/25 .....	2,850	<u>3,452,803</u>
5.000%, 06/01/23 .....	2,000	2,268,040	TOTAL FLORIDA.....		<u>69,002,477</u>
5.000%, 06/01/25 .....	1,500	1,805,310			
District of Columbia (GO)			GEORGIA — (4.7%)		
Series B			City of Atlanta (GO)		
5.000%, 06/01/25 .....	4,500	5,415,930	5.000%, 12/01/19 .....	5,875	5,891,803
Washington Metropolitan Area			City of Atlanta Water &		
Transit Authority (RB)			Wastewater Revenue (RB)		
Series B			Series B		
5.000%, 07/01/26 .....	3,500	4,302,725	5.000%, 11/01/19 .....	1,700	1,700,000
5.000%, 07/01/27 .....	8,100	<u>10,174,086</u>	Cobb County Water &		
TOTAL DISTRICT OF			Sewerage Revenue (RB)		
COLUMBIA.....		<u>33,619,920</u>	5.000%, 07/01/23 .....	5,935	6,752,784
			Columbia County School		
FLORIDA — (3.4%)			District (GO) (ST AID		
Board of Governors State			WITHHLDG)		
University System of Florida			5.000%, 04/01/20 .....	1,700	1,726,707
(RB) Series A			DeKalb County Water &		
3.000%, 07/01/24 .....	2,580	2,777,938	Sewerage Revenue (RB)		
City of Tallahassee Energy			Series B		
System Revenue (RB)			5.250%, 10/01/24 .....	2,830	3,366,625
5.000%, 10/01/20 .....	250	258,623	Georgia State (GO) Series A		
Florida State (GO) Series A			5.000%, 02/01/22 .....	2,730	2,964,889
5.000%, 06/01/20 .....	4,000	4,088,920	5.000%, 07/01/26 .....	1,340	1,660,796
5.000%, 07/01/21 .....	7,000	7,444,920	5.000%, 07/01/27 .....	6,090	7,720,049
5.000%, 06/01/23 .....	1,300	1,474,707	Georgia State (GO) Series C		
5.000%, 06/01/24 .....	1,400	1,637,846	5.000%, 10/01/21 .....	3,060	3,284,726
5.000%, 07/01/24 .....	5,000	5,858,900	Georgia State (GO)		
5.000%, 06/01/25 .....	6,500	7,811,310	Series C-1		
Florida State (GO) Series B			5.000%, 07/01/23 .....	10,915	12,423,235
5.000%, 06/01/20 .....	6,400	6,542,272	5.000%, 07/01/26 .....	9,200	11,402,480
5.000%, 06/01/23 .....	350	397,036	Georgia State (GO) Series E		
Florida State (GO) Series C			5.000%, 12/01/25 .....	3,960	4,838,882
5.000%, 06/01/20 .....	3,000	3,066,690	5.000%, 12/01/26 .....	3,000	3,754,650
5.000%, 06/01/23 .....	7,000	7,940,730	Georgia State (GO) Series F		
5.000%, 06/01/27 .....	2,000	2,512,540	5.000%, 12/01/19 .....	6,000	6,017,400
Florida State (GO) Series D			5.000%, 07/01/26 .....	5,335	6,612,199
5.000%, 06/01/22 .....	1,000	1,097,890	5.000%, 01/01/27 .....	2,000	2,506,460
Florida State (GO) (ST GTD)			Georgia State (GO) Series I		
Series A			5.000%, 07/01/20 .....	900	922,887
5.000%, 06/01/27 .....	6,565	8,247,413			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND 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>
GEORGIA — (Continued)			KANSAS — (Continued)		
Georgia State Road & Tollway Authority (RB) (MUN GOVT GTD)			Johnson County Unified School District No. 232 De Soto (GO) Series A		
5.000%, 10/01/23 .....	6,000	\$ 6,883,560	5.000%, 09/01/20 .....	2,550	\$ 2,630,554
Gwinnett County School District (GO)			Johnson County Unified School District No. 233 Olathe (GO) Series B		
5.000%, 02/01/20 .....	1,700	1,715,878	5.000%, 09/01/23 .....	4,380	5,006,428
5.000%, 02/01/20 .....	1,585	1,599,804	Kansas State Department of Transportation (RB)		
5.000%, 08/01/22 .....	1,890	<u>2,087,089</u>	Series A		
TOTAL GEORGIA.....		<u>95,832,903</u>	5.000%, 09/01/21 .....	3,250	3,477,110
HAWAII — (2.6%)			5.000%, 09/01/27 .....	1,500	1,897,110
City & County of Honolulu (GO) Series B			Kansas State Department of Transportation (RB)		
5.000%, 08/01/20 .....	1,470	1,511,645	Series B		
5.000%, 10/01/23 .....	200	229,204	5.000%, 09/01/20 .....	3,000	3,095,010
5.000%, 10/01/24 .....	6,870	8,109,142	Saline County Unified School District No. 305 Salina (GO)		
5.000%, 10/01/25 .....	4,925	5,969,789	5.000%, 09/01/20 .....	1,860	1,918,757
Hawaii State (GO) Series EA			Sedgwick County Unified School District No. 260 Derby (GO)		
5.000%, 12/01/21 .....	850	916,903	5.000%, 10/01/21 .....	1,325	<u>1,420,744</u>
Hawaii State (GO) Series EE			TOTAL KANSAS.....		<u>25,898,633</u>
5.000%, 11/01/20 .....	515	534,601	KENTUCKY — (1.2%)		
Hawaii State (GO) Series EF			Louisville Water Co. (RB)		
5.000%, 11/01/22 .....	2,240	2,492,717	5.000%, 11/15/22 .....	9,665	10,772,222
Hawaii State (GO) Series ET			Louisville Water Co. (RB)		
3.000%, 10/01/23 .....	3,710	3,969,069	Series A		
Hawaii State (GO) Series EZ			4.000%, 11/15/21 .....	1,215	1,285,057
5.000%, 10/01/21 .....	6,080	6,518,125	Louisville/Jefferson County Metropolitan Government (GO)		
Hawaii State (GO) Series FE			5.000%, 12/01/19 .....	1,250	1,253,587
5.000%, 10/01/23 .....	2,000	2,292,040	Louisville/Jefferson County Metropolitan Government (GO) Series A		
Hawaii State (GO) Series FH			5.000%, 12/01/20 .....	5,155	5,366,974
5.000%, 10/01/25 .....	1,640	1,987,910	5.000%, 12/01/22 .....	5,645	<u>6,293,554</u>
Hawaii State (GO) Series FT			TOTAL KENTUCKY.....		<u>24,971,394</u>
5.000%, 01/01/27 .....	10,000	12,454,800	LOUISIANA — (1.2%)		
Hawaii State (GO) Series FW			Louisiana State (GO) Series A		
5.000%, 01/01/26 .....	5,000	<u>6,092,500</u>	5.000%, 11/15/19 .....	4,500	4,505,130
TOTAL HAWAII.....		<u>53,078,445</u>	5.000%, 02/01/24 .....	2,000	2,303,000
KANSAS — (1.3%)			Louisiana State (GO) Series C		
City of Lenexa (GO) Series A			5.000%, 07/15/22 .....	12,765	14,050,180
5.000%, 09/01/21 .....	525	561,787			
City of Wichita (GO) Series A					
5.000%, 12/01/19 .....	3,000	3,008,670			
Johnson County (GO) Series B					
3.000%, 09/01/22 .....	2,260	2,372,119			
Johnson County Unified School District No. 229 Blue Valley (GO) Series B					
5.000%, 10/01/23 .....	445	510,344			



**DFA INTERMEDIATE-TERM MUNICIPAL BOND 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>
LOUISIANA — (Continued)			MARYLAND — (Continued)		
Louisiana State (GO)			5.000%, 08/01/22 .....	1,500	\$ 1,656,000
Series D-1			Montgomery County (GO)		
5.000%, 12/01/20 .....	4,065	\$ 4,227,682	Series A		
TOTAL LOUISIANA.....		<u>25,085,992</u>	5.000%, 11/01/27 .....	2,500	3,179,625
MAINE — (0.3%)			Montgomery County (GO)		
Maine State (GO) Series B			Series C		
5.000%, 06/01/20 .....	3,000	3,066,150	5.000%, 10/01/27 .....	8,500	10,791,345
5.000%, 06/01/27 .....	2,000	2,519,080	Montgomery County (GO)		
TOTAL MAINE.....		<u>5,585,230</u>	Series D		
MARYLAND — (9.5%)			3.000%, 11/01/23 .....	4,000	4,283,320
Anne County Arundel (GO)			4.000%, 11/01/26 .....	9,500	11,183,875
5.000%, 04/01/22 .....	2,475	2,702,081	Prince County George's (GO)		
5.000%, 04/01/23 .....	1,165	1,314,516	Series A		
Baltimore County (GO)			4.000%, 07/01/26 .....	2,000	2,341,620
5.000%, 08/01/21 .....	1,980	2,112,462	3.000%, 09/15/27 .....	10,950	12,090,114
5.000%, 02/01/22 .....	2,100	2,279,697	Prince County George's (GO)		
5.000%, 08/01/22 .....	400	441,600	Series B		
3.000%, 11/01/24 .....	1,000	1,086,110	4.000%, 03/01/22 .....	2,480	2,643,134
5.000%, 03/01/27 .....	5,000	6,266,600	Prince County George's (GO)		
5.000%, 11/01/27 .....	2,175	2,766,274	Series C		
5.000%, 03/01/28 .....	4,000	5,124,040	5.000%, 08/01/20 .....	3,450	3,548,015
Baltimore County (GO)			Queen County Anne's (GO)		
Series B			5.000%, 11/15/19 .....	1,805	1,807,130
5.000%, 08/01/24 .....	5,800	6,812,970	University System of Maryland		
Carroll County (GO)			(RB) Series B		
5.000%, 11/01/19 .....	2,300	2,300,000	5.000%, 04/01/20 .....	4,355	4,423,591
5.000%, 11/01/20 .....	5,450	5,658,517	University System of Maryland		
City of Baltimore (GO)			(RB) Series C		
Series B			4.000%, 04/01/23 .....	10,515	11,502,990
5.000%, 10/15/21 .....	2,500	2,685,800	Worcester County (GO)		
5.000%, 10/15/22 .....	8,060	8,951,355	Series B		
5.000%, 10/15/23 .....	2,640	3,026,971	4.000%, 08/01/21 .....	2,000	<u>2,098,700</u>
Frederick County (GO)			TOTAL MARYLAND.....		<u>193,096,100</u>
Series A			MASSACHUSETTS — (4.1%)		
5.000%, 08/01/27 .....	4,725	5,977,031	City of Boston (GO) Series A		
Howard County (GO) Series A			5.000%, 03/01/20 .....	3,270	3,311,202
5.000%, 02/15/28 .....	1,220	1,561,319	5.000%, 03/01/28 .....	6,800	8,747,860
Howard County (GO) Series D			City of Boston (GO) Series B		
5.000%, 02/15/24 .....	5,140	5,955,615	4.000%, 01/01/23 .....	1,795	1,954,073
Maryland State (GO)			5.000%, 04/01/24 .....	3,000	3,493,620
5.000%, 06/01/23 .....	5,000	5,671,950	City of Cambridge (GO)		
Maryland State (GO) Series A			3.000%, 02/15/20 .....	2,070	2,081,137
5.000%, 03/15/26 .....	8,155	10,002,434	City of Springfield (GO) (ST		
5.000%, 08/01/27 .....	5,000	6,324,900	AID WITHHLDG) Series C		
Maryland State (GO) Series B			4.000%, 08/01/23 .....	150	165,237
5.000%, 08/01/26 .....	10,000	12,374,600	City of Woburn (GO)		
5.000%, 08/01/27 .....	5,945	7,520,306	4.000%, 09/01/22 .....	350	377,867
5.000%, 08/01/28 .....	4,000	5,168,880	Commonwealth of		
Maryland State (GO) Series C			Massachusetts (GO)		
5.000%, 08/01/20 .....	7,250	7,460,613	Series B		
			5.250%, 08/01/21 .....	5,000	5,356,000

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MASSACHUSETTS — (Continued)			MICHIGAN — (Continued)		
5.000%, 07/01/28 .....	1,725	\$ 2,218,764	University of Michigan (RB)		
5.000%, 07/01/28 .....	4,000	5,144,960	Series A		
Commonwealth of			4.000%, 04/01/23 .....	1,000	\$ 1,096,070
Massachusetts (GO)			TOTAL MICHIGAN.....		<u>5,092,560</u>
Series C			MINNESOTA — (4.0%)		
5.000%, 10/01/21 .....	1,005	1,078,606	Bloomington Independent		
5.000%, 04/01/23 .....	10,000	11,276,300	School District No. 271		
5.000%, 08/01/24 .....	1,500	1,761,210	(GO) (SD CRED PROG)		
5.000%, 04/01/26 .....	4,000	4,908,640	Series A		
Commonwealth of			5.000%, 02/01/20 .....	1,150	1,160,603
Massachusetts (GO)			City of Saint Cloud (GO)		
Series E			Series B		
5.000%, 11/01/27 .....	9,000	11,423,340	5.000%, 02/01/21 .....	1,275	1,334,351
Commonwealth of			Dakota County Community		
Massachusetts (GO) (AGM)			Development Agency (RB)		
Series B			(CNTY GTD) Series B		
5.250%, 09/01/24 .....	3,700	4,398,116	5.000%, 01/01/23 .....	800	895,112
Commonwealth of			Elk River Independent School		
Massachusetts (GO)			District No. 728 (GO) (SD		
(AMBAC) Series C			CRED PROG) Series A		
5.500%, 12/01/23 .....	3,500	4,099,690	5.000%, 02/01/21 .....	5,000	5,234,650
Massachusetts Bay			Hennepin County (GO)		
Transportation Authority			Series C		
(RB) (NATL) Series B			5.000%, 12/01/26 .....	4,070	5,071,993
5.500%, 07/01/24 .....	3,020	3,610,018	5.000%, 12/01/27 .....	5,800	7,390,070
Massachusetts Water			Lakeville Independent School		
Resources Authority (RB)			District No. 194 (GO) (SD		
Series A			CRED PROG) Series D		
5.000%, 08/01/22 .....	3,000	3,311,130	5.000%, 02/01/22 .....	4,000	4,337,640
Massachusetts Water			Metropolitan Council (GO)		
Resources Authority (RB)			Series B		
(AGM) Series B			5.000%, 03/01/23 .....	2,015	2,268,185
5.250%, 08/01/28 .....	1,000	1,307,900	Metropolitan Council (GO)		
Town of Nantucket (GO)			Series C		
3.000%, 10/01/22 .....	1,115	1,172,177	5.000%, 03/01/26 .....	700	858,263
Town of Wilmington (GO)			Minnesota State (GO)		
5.000%, 03/15/20 .....	1,665	<u>1,688,676</u>	Series A		
TOTAL MASSACHUSETTS....		<u>82,886,523</u>	5.000%, 10/01/20 .....	4,390	4,543,474
MICHIGAN — (0.2%)			5.000%, 08/01/22 .....	3,000	3,312,840
Kentwood Public Schools			5.000%, 08/01/27 .....	5,000	6,333,300
(GO)			5.000%, 08/01/28 .....	6,130	7,932,956
4.000%, 05/01/22 .....	500	533,380	Minnesota State (GO)		
Michigan State (GO) Series A			Series B		
5.000%, 05/01/25 .....	2,000	2,400,300	5.000%, 08/01/20 .....	5,460	5,615,938
Michigan State			5.000%, 10/01/21 .....	4,660	5,001,298
Comprehensive			Minnesota State (GO)		
Transportation Revenue			Series F		
(RB) (AGM)			5.000%, 10/01/21 .....	12,025	12,905,711
5.250%, 05/15/21 .....	1,000	1,062,810			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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MINNESOTA — (Continued)			MISSOURI — (Continued)		
Minnesota State (GO)			St. Charles Community		
Series K			College (GO)		
5.000%, 11/01/19 .....	3,680	\$ 3,680,000	3.000%, 02/15/20 .....	2,245	\$ 2,256,764
Morris Area Schools			TOTAL MISSOURI.....		<u>25,913,322</u>
Independent School District			MONTANA — (0.0%)		
No. 2769 (GO) (SD CRED			City & County of Butte-Silver		
PROG) Series A			Bow (GO)		
4.000%, 02/01/24 .....	1,125	1,250,167	4.000%, 07/01/21 .....	615	<u>643,493</u>
Rochester Independent			NEBRASKA — (0.5%)		
School District No. 535			City of Omaha (GO) Series B		
(GO) (SD CRED PROG)			3.000%, 11/15/22 .....	1,665	1,755,809
Series A			Douglas County School		
3.000%, 02/01/22 .....	1,240	1,289,414	District No. 17 (GO)		
Saint Paul Public Library			4.000%, 12/15/26 .....	2,260	2,664,382
Agency (GO) Series C			Lancaster County School		
5.000%, 03/01/20 .....	250	<u>253,133</u>	District 001 (GO)		
TOTAL MINNESOTA.....		<u>80,669,098</u>	5.000%, 01/15/21 .....	2,470	2,582,088
MISSISSIPPI — (1.0%)			Metropolitan Utilities District of		
Mississippi State (GO)			Omaha (RB)		
Series A			5.000%, 12/01/20 .....	1,000	1,040,900
5.000%, 10/01/27 .....	9,110	11,534,627	Omaha School District (GO)		
Mississippi State (GO)			4.000%, 12/15/19 .....	1,365	<u>1,369,341</u>
Series F			TOTAL NEBRASKA.....		<u>9,412,520</u>
5.000%, 11/01/21 .....	7,750	<u>8,339,000</u>	NEVADA — (0.2%)		
TOTAL MISSISSIPPI.....		<u>19,873,627</u>	City of Henderson NV (GO)		
MISSOURI — (1.3%)			5.000%, 06/01/21 .....	490	519,434
Cass County Reorganized			Clark County (GO) Series A		
School District No. R-2			5.000%, 07/01/25 .....	2,700	<u>3,243,996</u>
(GO) (ST AID DIR DEP)			TOTAL NEVADA.....		<u>3,763,430</u>
5.000%, 03/01/21 .....	1,000	1,050,190	NEW HAMPSHIRE — (0.5%)		
City of Belton (GO) Series C			City of Nashua (GO)		
5.000%, 03/01/27 .....	2,150	2,675,976	4.000%, 07/15/20 .....	2,720	2,774,210
City of Kansas City (GO)			New Hampshire State (GO)		
Series A			Series A		
4.000%, 02/01/22 .....	1,150	1,222,232	5.000%, 03/01/23 .....	5,910	<u>6,646,445</u>
5.000%, 02/01/23 .....	3,955	4,434,504	TOTAL NEW HAMPSHIRE.....		<u>9,420,655</u>
Columbia School District (GO)			NEW JERSEY — (1.2%)		
Series B			City of Hoboken (GO)		
5.000%, 03/01/23 .....	1,120	1,258,779	3.000%, 02/01/26 .....	2,945	3,197,593
5.000%, 03/01/24 .....	4,100	4,751,326	3.000%, 02/01/27 .....	3,035	3,309,121
North Kansas City School			3.000%, 02/01/28 .....	4,560	4,986,041
District No. 74 (GO) (ST			Essex County (GO) Series A		
AID DIR DEP)			5.000%, 08/01/20 .....	1,000	1,028,560
4.000%, 03/01/23 .....	5,335	5,818,991	Montville Township (GO)		
Saint Louis County			3.000%, 10/01/25 .....	505	553,899
Reorganized School District					
No R-6 (GO)					
5.000%, 02/01/26 .....	2,000	2,444,560			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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NEW JERSEY — (Continued)			NEW MEXICO — (Continued)		
Morris County (GO)			5.000%, 08/01/24 .....	2,000	\$ 2,343,240
4.000%, 10/15/20 .....	2,390	\$ 2,454,673	TOTAL NEW MEXICO.....		<u>21,729,774</u>
Princeton Regional School District (GO) (ST AID WITHHLDG)			NEW YORK — (5.5%)		
1.750%, 02/01/22 .....	1,095	1,109,180	City of New York (GO)		
South Orange & Maplewood School District (GO) (SCH BD RES FD)			Series A		
3.000%, 03/01/22 .....	350	364,605	5.000%, 08/01/24 .....	3,860	4,524,422
Township of Livingston (GO)			5.000%, 08/01/26 .....	7,015	8,634,974
3.000%, 01/15/21 .....	350	357,714	City of New York (GO)		
Township of Parsippany-Troy Hills (GO) Series ABCD			Series B		
2.000%, 09/15/22 .....	4,100	4,179,335	5.000%, 08/01/21 .....	450	479,700
Union County (GO) (ETM)			5.000%, 08/01/22 .....	600	662,058
Series B			5.000%, 12/01/22 .....	2,240	2,498,810
3.000%, 03/01/22 .....	45	46,778	City of New York (GO)		
Union County (GO) Series B			Series C		
3.000%, 03/01/22 .....	2,315	<u>2,409,429</u>	5.000%, 08/01/20 .....	5,625	5,785,650
TOTAL NEW JERSEY.....		<u>23,996,928</u>	5.000%, 08/01/22 .....	1,500	1,655,145
NEW MEXICO — (1.1%)			City of New York (GO)		
City of Albuquerque (GO)			Series D		
Series A			5.000%, 08/01/22 .....	1,055	1,164,119
5.000%, 07/01/24 .....	1,300	1,522,027	City of New York (GO)		
Farmington Municipal School District No. 5 (GO) (ST AID WITHHLDG)			Series E		
4.000%, 09/01/20 .....	945	966,877	5.000%, 08/01/21 .....	3,975	4,237,350
Las Cruces School District No. 2 (GO) (ST AID WITHHLDG) Series A			5.000%, 08/01/23 .....	6,000	6,830,640
4.000%, 08/01/20 .....	125	127,602	5.000%, 08/01/23 .....	3,725	4,240,689
New Mexico State (GO)			5.000%, 08/01/26 .....	2,500	3,077,325
5.000%, 03/01/23 .....	5,000	5,619,550	City of New York (GO)		
New Mexico State Severance Tax Permanent Fund (RB)			Series H		
Series A			5.000%, 08/01/22 .....	1,000	1,103,430
5.000%, 07/01/27 .....	2,000	2,510,480	Kingston City School District (GO) (ST AID WITHHLDG)		
New Mexico State Severance Tax Permanent Fund (RB)			3.000%, 06/01/26 .....	2,000	2,186,320
Series B			New York State Dormitory Authority (RB) Series A		
4.000%, 07/01/20 .....	4,100	4,176,629	3.000%, 07/01/20 .....	1,615	1,636,657
Santa Fe County (GO)			5.000%, 12/15/22 .....	10,000	11,179,500
5.000%, 07/01/22 .....	1,000	1,101,220	5.000%, 03/15/23 .....	200	225,632
Santa Fe Public School District (GO) (ST AID WITHHLDG)			5.000%, 02/15/25 .....	4,055	4,837,939
5.000%, 08/01/20 .....	3,270	3,362,149	New York State Dormitory Authority (RB) Series B		
			5.000%, 02/15/22 .....	10,200	11,090,256
			5.000%, 02/15/24 .....	4,900	5,684,490
			New York State Dormitory Authority (RB) Series C		
			5.000%, 03/15/27 .....	1,265	1,589,093
			New York State Dormitory Authority (RB) Series D		
			5.000%, 02/15/24 .....	9,950	11,542,995
			New York State Dormitory Authority (RB) Series E		
			5.000%, 03/15/21 .....	2,000	2,104,720
			5.000%, 03/15/28 .....	2,505	3,212,036

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
New York State Urban Development Corp. (RB)			North Carolina State (GO)		
Series A			Series B		
5.000%, 03/15/22 .....	1,250	\$ 1,363,275	5.000%, 06/01/25 .....	10,545	\$ 12,710,310
5.000%, 03/15/25 .....	3,440	4,115,891	North Carolina State (GO)		
Town of Cheektowaga (GO)			Series C		
5.000%, 07/15/23 .....	300	342,462	5.000%, 05/01/20 .....	3,270	3,332,359
Town of Huntington (GO)			4.000%, 05/01/22 .....	3,000	3,211,770
2.000%, 12/01/23 .....	100	103,533	North Carolina State (GO)		
Triborough Bridge & Tunnel Authority (RB) Series B			Series D		
5.000%, 11/15/20 .....	4,000	4,163,640	4.000%, 06/01/23 .....	8,700	9,568,608
Triborough Bridge & Tunnel Authority (RB) Series C			Wake County (GO)		
4.000%, 11/15/27 .....	1,250	1,499,650	5.000%, 09/01/21 .....	1,450	1,551,326
TOTAL NEW YORK.....		<u>111,772,401</u>	Wake County (GO) Series A		
			5.000%, 03/01/28 .....	2,000	2,569,260
			Wake County (GO) Series B		
			5.000%, 03/01/24 .....	10,000	11,616,100
			5.000%, 03/01/25 .....	5,000	5,978,300
			Wake County (GO) Series C		
			5.000%, 03/01/24 .....	3,000	3,484,830
			TOTAL NORTH CAROLINA....		<u>122,040,815</u>
NORTH CAROLINA — (6.0%)			OHIO — (5.2%)		
City of Greensboro (GO)			City of Cincinnati (GO)		
Series B			Series A		
5.000%, 10/01/27 .....	4,430	5,650,864	4.000%, 12/01/21 .....	2,645	2,800,314
City of Raleigh (GO) Series A			City of Cincinnati (GO)		
5.000%, 09/01/22 .....	2,685	2,974,792	Series C		
Forsyth County (GO)			5.000%, 12/01/19 .....	2,955	2,963,510
4.000%, 12/01/21 .....	3,500	3,707,025	City of Columbus (GO)		
Guilford County (GO)			Series 1		
5.000%, 03/01/24 .....	2,300	2,671,703	5.000%, 07/01/22 .....	4,100	4,510,492
Guilford County (GO) Series A			5.000%, 07/01/26 .....	4,260	5,255,349
5.000%, 02/01/22 .....	1,800	1,954,026	City of Columbus (GO)		
Guilford County (GO) Series B			Series 2017-1		
5.000%, 05/01/24 .....	5,000	5,837,350	4.000%, 04/01/27 .....	3,690	4,357,189
Johnston County (GO)			City of Columbus (GO)		
4.000%, 02/01/20 .....	3,735	3,760,921	Series A		
Johnston County (GO)			2.000%, 08/15/20 .....	3,285	3,306,615
Series A			3.000%, 07/01/21 .....	470	484,236
5.000%, 02/01/21 .....	2,995	3,138,221	4.000%, 04/01/22 .....	2,000	2,134,640
Moore County (GO)			3.000%, 07/01/22 .....	700	733,544
5.000%, 06/01/22 .....	2,740	3,005,287	2.000%, 08/15/22 .....	6,160	6,299,955
New Hanover County (GO)			5.000%, 04/01/23 .....	750	845,723
5.000%, 02/01/23 .....	250	280,737	4.000%, 07/01/23 .....	4,995	5,501,044
North Carolina Eastern Municipal Power Agency (RB) (NATL-IBC) (ETM)			4.000%, 04/01/27 .....	8,800	10,391,128
Series B			City of Columbus (GO)		
6.000%, 01/01/22 .....	9,700	10,693,280	Series A		
North Carolina State (GO)			4.000%, 04/01/24 .....	4,000	4,479,440
Series A			Hamilton County Sewer System Revenue (RB)		
5.000%, 06/01/24 .....	4,800	5,620,128	Series A		
5.000%, 06/01/25 .....	5,000	6,026,700	5.000%, 12/01/21 .....	200	215,792
5.000%, 06/01/26 .....	5,000	6,184,750			
5.000%, 06/01/28 .....	5,035	6,512,168			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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OHIO — (Continued)			OREGON — (Continued)		
Ohio Higher Educational Facility Commission (RB)			Deschutes County Administrative School District No. 1 Bend-La Pine (GO) (SCH BD GTY)		
□ 5.250%, 07/01/44 (Pre-refunded @ \$100, 7/1/20).....	1,875	\$ 1,924,744	5.000%, 06/15/27 .....	4,680	\$ 5,891,933
Ohio State (GO) Series A			Lane County School District No. 4J Eugene (GO) (SCH BD GTY) Series A		
3.000%, 02/01/22 .....	500	520,715	5.000%, 06/15/23 .....	3,355	3,811,884
5.000%, 08/01/22 .....	4,005	4,421,520	Oregon State (GO) Series A		
5.000%, 08/01/22 .....	3,000	3,312,000	5.000%, 05/01/21 .....	200	211,416
5.000%, 09/15/22 .....	250	277,118	Oregon State (GO) Series G		
5.000%, 09/15/22 .....	500	554,235	5.000%, 12/01/24 .....	2,290	2,716,055
5.000%, 09/01/25 .....	5,550	6,736,479	Oregon State (GO) Series H		
Ohio State (GO) Series B			5.000%, 05/01/25 .....	2,420	2,902,935
5.000%, 08/01/20 .....	3,020	3,106,251	Oregon State Department of Transportation (RB)		
5.000%, 06/15/21 .....	1,500	1,592,805	Series B		
5.000%, 09/01/24 .....	2,665	3,140,809	5.000%, 11/15/26 .....	3,500	4,359,810
5.000%, 09/01/27 .....	625	789,931	Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series C		
5.000%, 09/15/27 .....	1,500	1,897,395	5.000%, 06/15/27 .....	2,390	3,008,914
Ohio State (GO) Series C			Washington County (GO)		
5.000%, 09/15/21 .....	1,000	1,071,550	5.000%, 03/01/24 .....	2,400	2,787,864
5.000%, 09/15/21 .....	4,500	4,821,975	5.000%, 03/01/25 .....	5,100	6,094,959
5.000%, 08/01/27 .....	6,880	8,680,014	5.000%, 03/01/26 .....	300	367,623
Ohio State (GO) Series U			TOTAL OREGON.....		<u>45,416,116</u>
5.000%, 05/01/28 .....	4,325	5,552,003	PENNSYLVANIA — (1.7%)		
Upper Arlington City School District (GO) Series A			Commonwealth of Pennsylvania (GO)		
5.000%, 12/01/27 .....	3,190	<u>4,058,956</u>	5.000%, 07/15/22 .....	12,820	14,107,128
TOTAL OHIO.....		<u>106,737,471</u>	Commonwealth of Pennsylvania (GO) Series 1		
OKLAHOMA — (0.0%)			5.000%, 04/01/22 .....	11,260	12,270,585
City of Oklahoma City (GO)			Commonwealth of Pennsylvania (GO)		
4.000%, 03/01/23 .....	1,000	<u>1,092,430</u>	Series REF		
OREGON — (2.2%)			5.000%, 07/01/22 .....	2,000	2,198,020
City of Portland (GO) Series B			Montgomery County (GO)		
4.000%, 06/01/20 .....	935	950,381	5.000%, 05/01/23 .....	5,255	5,947,346
City of Portland Sewer System Revenue (RB)			West View Municipal Authority Water Revenue (RB)		
Series A			4.000%, 11/15/20 .....	1,100	<u>1,132,252</u>
5.000%, 06/15/26 .....	1,550	1,905,756	TOTAL PENNSYLVANIA.....		<u>35,655,331</u>
City of Portland Water System Revenue (RB) Series A					
5.000%, 04/01/21 .....	8,000	8,432,400			
City of Salem (GO)					
5.000%, 06/01/25 .....	530	638,512			
Clackamas County School District No. 46 Oregon Trail (GO) (SCH BD GTY)					
5.000%, 06/15/22 .....	1,215	1,335,674			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND 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>
RHODE ISLAND — (0.4%)			SOUTH CAROLINA — (Continued)		
Rhode Island State (GO)			Richland County School		
Series A			District No. 1 (GO)		
5.000%, 08/01/22 .....	1,605	\$1,771,005	(SCSDE) Series A		
Rhode Island State (GO)			5.000%, 03/01/20 .....	5,480	\$ 5,548,664
Series C			Richland County School		
5.000%, 08/01/20 .....	4,870	5,008,357	District No. 2 (GO)		
Rhode Island State (GO)			(SCSDE) Series A		
Series D			5.000%, 02/01/21 .....	2,085	2,184,434
5.000%, 08/01/22 .....	685	<u>755,849</u>	South Carolina State (GO)		
TOTAL RHODE ISLAND.....		<u>7,535,211</u>	(ST AID WITHHLDG)		
			Series A		
SOUTH CAROLINA — (2.8%)			5.000%, 10/01/23 .....	5,500	6,309,930
Beaufort County (GO) (ST AID			South Carolina State (GO)		
WITHHLDG) Series C			(ST AID WITHHLDG)		
5.000%, 03/01/22 .....	3,485	3,790,635	Series B		
Berkeley County School			4.000%, 08/01/26 .....	1,405	1,653,221
District (GO) (SCSDE)			York County (GO) (ST AID		
Series B			WITHHLDG)		
5.000%, 03/01/22 .....	4,120	4,481,324	5.000%, 04/01/20 .....	1,900	1,929,925
Charleston County (GO)			York County School District		
5.000%, 11/01/23 .....	1,000	1,149,430	No. 1 (GO) (SCSDE)		
Charleston County (GO)			5.000%, 03/01/21 .....	3,790	<u>3,981,281</u>
Series A			TOTAL SOUTH CAROLINA....		<u>57,193,897</u>
5.000%, 11/01/22 .....	4,780	5,320,761			
Charleston County (GO)			TENNESSEE — (4.4%)		
Series B			City of Clarksville Water		
5.000%, 11/01/23 .....	3,560	4,091,971	Sewer & Gas Revenue		
Charleston County (GO) (ST			(RB)		
AID WITHHLDG) Series C			5.000%, 02/01/20 .....	3,150	3,179,201
5.000%, 11/01/27 .....	2,855	3,641,067	City of Maryville (GO)		
Charleston County School			Series A		
District (GO) (SCSDE)			5.000%, 06/01/22 .....	1,865	2,043,574
Series A			City of Memphis (GO)		
5.000%, 02/01/21 .....	2,020	2,116,334	Series A		
City of Charleston Waterworks			5.000%, 11/01/22 .....	9,695	10,782,779
& Sewer System Revenue			5.000%, 04/01/25 .....	1,945	2,322,077
(RB)			City of Pigeon Forge (GO)		
5.000%, 01/01/20 .....	1,805	1,816,011	4.000%, 06/01/21 .....	670	698,750
City of North Charleston (GO)			Hamilton County (GO)		
(ST AID WITHHLDG)			Series A		
5.000%, 06/01/21 .....	385	407,318	5.000%, 04/01/26 .....	3,000	3,696,000
Clemson University (RB)			Hamilton County (GO)		
3.000%, 05/01/21 .....	350	359,443	Series B		
Dorchester County School			3.000%, 03/01/22 .....	4,550	4,743,056
District No. 2 (GO)			Knox County (GO)		
(SCSDE) Series B			5.000%, 06/01/20 .....	2,585	2,642,309
5.000%, 03/01/25 .....	1,430	1,704,102	5.000%, 04/01/24 .....	3,440	4,002,818
Florence School District One			Maury County (GO)		
(GO) (SCSDE)			5.000%, 04/01/21 .....	5,105	5,379,496
5.000%, 03/01/20 .....	3,335	3,376,788			
5.000%, 03/01/21 .....	3,170	3,331,258			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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TENNESSEE — (Continued)			TEXAS — (Continued)		
Metropolitan Government of Nashville & Davidson County (GO)			City of Houston (GO) Series A		
5.000%, 07/01/22 .....	1,000	\$ 1,100,120	5.000%, 03/01/21 .....	3,100	\$3,256,023
5.000%, 01/01/26 .....	5,840	7,116,040	5.000%, 03/01/22 .....	5,890	6,393,772
5.000%, 07/01/27 .....	3,510	4,426,180	City of Lubbock (GO)		
4.000%, 07/01/28 .....	10,000	12,016,200	5.000%, 02/15/23 .....	1,000	1,120,930
Metropolitan Government of Nashville & Davidson County (GO) Series A			City of Richardson (GO)		
5.000%, 01/01/20 .....	1,100	1,106,655	5.000%, 02/15/27 .....	1,715	2,128,435
5.000%, 01/01/22 .....	1,500	1,622,715	City of San Antonio Electric & Gas Systems Revenue (RB) (ETM)		
Putnam County (GO)			5.000%, 02/01/21 .....	720	753,883
4.000%, 04/01/23 .....	975	1,066,611	City of San Antonio Electric & Gas Systems Revenue (RB)		
Shelby County (GO) Series A			5.000%, 02/01/21 .....	3,000	3,140,400
5.000%, 04/01/20 .....	7,000	7,110,250	City of Southlake (GO)		
Sumner County (GO)			3.000%, 02/15/23 .....	1,510	1,594,802
5.000%, 06/01/21 .....	110	116,608	Clear Creek Independent School District (GO)		
Tennessee State (GO)			(PSF-GTD) Series A		
Series A			5.000%, 02/15/25 .....	2,175	2,583,769
5.000%, 02/01/27 .....	7,720	9,687,596	Conroe Independent School District (GO) (PSF-GTD)		
Tennessee State (GO)			5.000%, 02/15/26 .....	2,260	2,752,680
Series B			Cypress-Fairbanks Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/20 .....	1,945	2,000,841	5.000%, 02/15/21 .....	3,500	3,670,730
Town of Greeneville (GO)			Dallas Area Rapid Transit (RB) Series B		
3.000%, 06/01/21 .....	1,360	1,398,719	5.000%, 12/01/21 .....	2,545	2,744,859
Williamson County (GO)			El Paso Independent School District (GO) (PSF-GTD)		
Series A			5.000%, 08/15/24 .....	500	586,975
4.000%, 05/01/22 .....	300	321,024	Galveston County (GO)		
Wilson County (GO) Series B			5.000%, 02/01/22 .....	1,000	1,082,790
4.000%, 04/01/20 .....	1,040	<u>1,052,158</u>	Grayson County (GO)		
TOTAL TENNESSEE.....		<u>89,631,777</u>	5.000%, 01/01/21 .....	1,990	2,078,117
TEXAS — (12.2%)			Hays Consolidated Independent School District (GO) (PSF-GTD)		
Aldine Independent School District (GO) (PSF-GTD)			5.000%, 08/15/23 .....	1,355	1,542,302
5.000%, 02/15/25 .....	4,750	5,642,715	Hidalgo County Drain District No. 1 (GO)		
Austin Independent School District (GO) (PSF-GTD)			5.000%, 09/01/22 .....	1,000	1,103,810
5.000%, 08/01/20 .....	350	359,944	Highland Park Independent School District (GO)		
City of Arlington (GO)			(PSF-GTD)		
Series A			5.000%, 02/15/20 .....	1,790	1,809,260
3.000%, 08/15/20 .....	1,700	1,724,752			
City of Austin (GO)					
5.000%, 09/01/20 .....	1,655	1,707,414			
City of Dallas (GO)					
5.000%, 02/15/21 .....	9,505	9,969,890			
City of Denton (GO)					
4.000%, 02/15/22 .....	2,510	2,667,954			
City of Fort Worth (GO)					
Series A					
5.000%, 03/01/25 .....	5,000	5,935,700			



**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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TEXAS — (Continued)			TEXAS — (Continued)		
Houston Higher Education Finance Corp. (RB) Series A			Permanent University Fund - University of Texas System (RB) Series B		
□ 6.875%, 05/15/41 (Pre-refunded @ \$100, 5/15/21).....	3,225	\$3,491,933	5.000%, 07/01/26 .....	5,500	\$ 6,788,980
Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26 .....	7,020	8,578,721	Plano Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24 .....	11,000	12,730,520
Humble Independent School District (GO) (PSF-GTD) Series A 5.500%, 02/15/25 .....	7,000	8,497,580	San Antonio Independent School District (GO) (PSF-GTD) 5.000%, 02/15/20 .....	4,100	4,144,116
Katy Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/20 .....	3,820	3,861,218	5.000%, 08/15/26 .....	4,340	5,365,846
La Porte Independent School District (GO) 5.000%, 02/15/21 .....	1,700	1,783,147	Spring Independent School District (GO) (BAM) 5.000%, 08/15/24 .....	4,985	5,852,141
Lake Travis Independent School District (GO) (PSF-GTD) 5.000%, 02/15/20 .....	3,480	3,517,445	Tarrant Regional Water District (RB) 6.000%, 09/01/24 .....	3,450	4,214,589
Mansfield Independent School District (GO) 5.000%, 02/15/20 .....	1,000	1,010,760	Texas A&M University (RB) Series B 5.000%, 05/15/21 .....	4,000	4,233,600
Mansfield Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/22 .....	895	971,818	Texas State (GO) 5.000%, 04/01/23 .....	10,000	11,287,000
North Texas Municipal Water District Water System Revenue (RB) 5.000%, 09/01/24 .....	5,715	6,703,066	5.000%, 10/01/23 .....	15,345	17,598,260
Northside Independent School District (GO) (PSF-GTD) 5.000%, 02/15/23 .....	4,535	5,088,089	5.000%, 10/01/26 .....	2,845	3,529,791
5.000%, 08/15/25 .....	1,880	2,263,934	Texas State (GO) Series A 5.000%, 04/01/25 .....	1,000	1,197,920
Northside Independent School District (GO) (PSF-GTD) Series A 4.000%, 08/15/24 .....	5,215	5,875,636	Texas Transportation Commission State Highway Fund (RB) 5.000%, 10/01/25 .....	10,000	12,083,400
Northwest Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24 .....	1,695	1,959,352	5.250%, 04/01/26 .....	300	370,461
Permanent University Fund - Texas A&M University System (RB) 5.000%, 07/01/23 .....	3,500	3,976,875	5.000%, 10/01/26 .....	4,340	5,352,435
			Texas Transportation Commission State Highway Fund (RB) Series A 5.000%, 04/01/20 .....	7,900	8,023,082
			Trinity River Authority Central Regional Wastewater System Revenue (RB) 5.000%, 08/01/27 .....	3,150	3,958,384
			University of Texas System (The) (RB) Series C 5.000%, 08/15/24 .....	1,850	2,175,563
			University of Texas System (The) (RB) Series D 5.000%, 08/15/26 .....	2,000	2,474,200
			University of Texas System (The) (RB) Series E 5.000%, 08/15/26 .....	4,835	5,981,378

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

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TEXAS — (Continued)			VIRGINIA — (Continued)		
University of Texas System			City of Norfolk (GO) (ST AID		
(The) (RB) Series J			WTHHLDG)		
5.000%, 08/15/25 .....	2,500	\$ 3,024,475	5.000%, 08/01/28 .....	2,405	\$3,107,789
5.000%, 08/15/26 .....	1,500	1,855,650	City of Richmond (GO) (ST		
Via Metropolitan Transit (RB)			AID WITHHLDG) Series A		
5.000%, 07/15/20 .....	2,495	<u>2,561,641</u>	5.000%, 07/15/23 .....	4,315	4,908,917
TOTAL TEXAS.....		<u>248,734,912</u>	City of Richmond (GO) (ST		
UTAH — (2.5%)			AID WITHHLDG) Series B		
North Davis County Sewer			5.000%, 07/15/26 .....	3,635	4,488,280
District (RB)			City of Richmond (GO) (ST		
3.000%, 03/01/21 .....	2,135	2,187,628	AID WITHHLDG) Series D		
Salt County Lake (GO)			5.000%, 03/01/27 .....	3,275	4,102,036
5.000%, 12/15/26 .....	1,095	1,370,852	City of Richmond (GO)		
Utah State (GO)			Series B		
5.000%, 07/01/22 .....	11,285	12,433,587	5.000%, 07/15/25 .....	5,350	6,454,240
5.000%, 07/01/24 .....	12,350	14,502,111	City of Roanoke (GO) (ST AID		
5.000%, 07/01/26 .....	4,450	5,512,126	WITHHLDG)		
5.000%, 07/01/27 .....	4,435	5,614,710	4.000%, 04/01/20 .....	1,000	1,011,810
5.000%, 07/01/27 .....	1,665	2,107,890	City of Suffolk (GO) (ST AID		
Washington County School			WITHHLDG)		
District Board of			5.000%, 02/01/23 .....	2,000	2,245,200
Education/St George (GO)			City of Virginia Beach (GO)		
(SCH BD GTY)			(ST AID WITHHLDG)		
5.000%, 03/01/20 .....	2,135	2,161,688	Series A		
5.000%, 03/01/22 .....	4,465	<u>4,857,652</u>	5.000%, 07/15/23 .....	2,725	3,103,257
TOTAL UTAH.....		<u>50,748,244</u>	City of Virginia Beach (GO)		
VERMONT — (0.1%)			(ST AID WITHHLDG)		
Vermont State (GO) Series B			Series B		
5.000%, 08/15/23 .....	1,270	1,450,112	5.000%, 07/15/25 .....	1,000	1,208,240
Vermont State (GO) Series C			Commonwealth of Virginia		
4.000%, 08/15/23 .....	225	248,609	(GO) Series A		
Vermont State (GO) Series F			5.000%, 06/01/24 .....	2,250	2,635,537
5.000%, 08/15/20 .....	1,100	<u>1,133,055</u>	5.000%, 06/01/25 .....	500	602,670
TOTAL VERMONT.....		<u>2,831,776</u>	Commonwealth of Virginia		
VIRGINIA — (3.8%)			(GO) Series B		
Arlington County (GO)			4.000%, 06/01/23 .....	2,500	2,751,450
5.000%, 08/15/22 .....	3,000	3,316,260	Fairfax County (GO) (ST AID		
City of Alexandria (GO) (ST			WITHHLDG) Series A		
AID WITHHLDG) Series A			5.000%, 10/01/24 .....	5,000	5,912,300
5.000%, 07/15/27 .....	3,160	4,011,936	5.000%, 10/01/26 .....	1,000	1,246,680
City of Hampton (GO) (ST AID			5.000%, 10/01/27 .....	1,000	1,275,590
WITHHLDG) Series B			Henrico County (GO) (ST AID		
5.000%, 09/01/21 .....	3,000	3,211,920	WITHHLDG)		
5.000%, 09/01/22 .....	2,050	2,267,033	5.000%, 08/01/27 .....	1,680	2,130,811
City of Lynchburg (GO)			5.000%, 08/01/28 .....	2,905	3,748,380
5.000%, 02/01/20 .....	1,390	1,402,983	Loudoun County (GO) (ST		
			AID WITHHLDG) Series A		
			5.000%, 12/01/22 .....	4,000	4,467,280
			Pittsylvania County (GO) (ST		
			AID WITHHLDG)		
			5.000%, 02/01/21 .....	250	261,860

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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VIRGINIA — (Continued)			WASHINGTON — (Continued)		
University of Virginia (RB)			King County School District		
Series B			No. 403 Renton (GO) (SCH		
5.000%, 08/01/21 .....	6,250	\$ 6,671,500	BD GTY)		
Virginia Resources Authority			5.000%, 12/01/19 .....	1,150	\$1,153,324
(RB) Series D			King County School District		
5.000%, 11/01/20 .....	745	<u>773,273</u>	No. 405 Bellevue (GO)		
TOTAL VIRGINIA .....		<u>77,317,232</u>	(SCH BD GTY) Series B		
			3.000%, 12/01/22 .....	6,105	6,448,284
			King County School District		
WASHINGTON — (7.1%)			No. 411 Issaquah (GO)		
Benton County School District			(SCH BD GTY)		
No. 400 Richland (GO)			5.000%, 12/01/23 .....	3,500	4,027,275
(SCH BD GTY)			King County School District		
5.000%, 12/01/22 .....	4,705	5,239,535	No. 412 Shoreline (GO)		
City of Seattle (GO)			(SCH BD GTY)		
5.000%, 12/01/19 .....	1,500	1,504,350	4.000%, 12/01/21 .....	1,000	1,058,050
City of Seattle Drainage &			King County Sewer Revenue		
Wastewater Revenue (RB)			(RB) Series B		
5.000%, 09/01/20 .....	3,665	3,780,777	5.000%, 07/01/22 .....	1,000	1,100,670
5.000%, 07/01/27 .....	8,400	10,606,512	Kitsap County (GO)		
City of Seattle Municipal Light			5.000%, 06/01/21 .....	200	212,080
& Power Revenue (RB)			North Thurston Public Schools		
5.000%, 09/01/20 .....	350	361,085	(GO) (SCH BD GTY)		
City of Seattle Municipal Light			5.000%, 12/01/20 .....	2,880	2,998,426
& Power Revenue (RB)			Skagit County School District		
Series A			No. 103 Anacortes (GO)		
5.000%, 06/01/22 .....	310	340,182	(SCH BD GTY)		
City of Seattle Municipal Light			5.000%, 12/01/19 .....	1,925	1,930,486
& Power Revenue (RB)			5.000%, 12/01/20 .....	2,245	2,336,574
Series B			Snohomish County Public		
5.000%, 02/01/23 .....	12,040	13,502,619	Utility District No. 1 (RB)		
City of Seattle Water System			5.000%, 12/01/19 .....	1,655	1,659,783
Revenue (RB)			Snohomish County School		
5.000%, 09/01/22 .....	6,000	6,640,500	District No. 15 Edmonds		
Clark County School District			(GO) (SCH BD GTY)		
No. 119 Battleground (GO)			5.000%, 12/01/20 .....	2,555	2,660,062
(SCH BD GTY)			Snohomish County School		
4.000%, 12/01/21 .....	1,000	1,057,420	District No. 201 Snohomish		
4.000%, 12/01/22 .....	2,630	2,855,496	(GO) (SCH BD GTY)		
King County (GO)			5.000%, 12/01/25 .....	4,000	4,869,400
5.000%, 01/01/21 .....	425	443,917	Spokane County (GO)		
King County (GO) Series A			5.000%, 12/01/22 .....	1,025	1,142,434
5.000%, 06/01/28 .....	3,555	4,564,833	Tacoma Metropolitan Park		
5.000%, 06/01/29 .....	2,050	2,671,478	District (GO) Series B		
King County (GO) Series E			5.000%, 12/01/21 .....	150	161,838
5.000%, 12/01/19 .....	1,300	1,303,757	Thurston County School		
5.000%, 12/01/25 .....	955	1,163,820	District No. 111 Olympia		
King County School District			(GO) (SCH BD GTY)		
No. 400 Mercer Island (GO)			5.000%, 12/01/21 .....	425	458,358
(SCH BD GTY)			University of Washington (RB)		
5.000%, 12/01/22 .....	1,145	1,278,026	Series A		
			5.000%, 07/01/22 .....	6,505	7,163,436

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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WASHINGTON — (Continued)			WEST VIRGINIA — (0.0%)		
Washington State (GO)			Jefferson County Board of		
Series 2013A			Education (GO) (WV BD		
5.000%, 08/01/21 .....	225	\$ 240,012	COMM)		
Washington State (GO)			4.000%, 05/01/20 .....	130	\$ 131,830
Series A			WISCONSIN — (1.0%)		
5.000%, 08/01/23 .....	750	855,015	City of Milwaukee (GO)		
Washington State (GO)			Series N4		
Series B			5.000%, 04/01/27 .....	2,000	2,492,220
5.000%, 07/01/24 .....	1,200	1,405,548	City of Oshkosh (GO)		
5.000%, 07/01/25 .....	1,500	1,806,765	Series B		
Washington State (GO)			3.000%, 12/01/23 .....	445	475,100
Series C			Oregon School District (GO)		
5.000%, 02/01/23 .....	1,500	1,682,880	3.000%, 03/01/21 .....	430	440,195
Washington State (GO)			Sun Prairie Area School		
Series D			District (GO)		
5.000%, 07/01/20 .....	5,000	5,127,150	4.000%, 03/01/20 .....	570	575,210
5.000%, 07/01/23 .....	3,800	4,320,676	Wisconsin State (GO)		
5.000%, 06/01/27 .....	3,000	3,766,380	5.000%, 05/01/24 .....	2,515	2,930,201
Washington State (GO)			Wisconsin State (GO)		
Series R-2012C			Series 3		
4.000%, 07/01/21 .....	1,610	1,685,686	5.000%, 11/01/22 .....	3,110	3,457,947
Washington State (GO)			Wisconsin State (GO)		
Series R-2013A			Series A		
5.000%, 07/01/21 .....	7,000	7,443,730	5.000%, 05/01/23 .....	8,515	9,621,184
Washington State (GO)			TOTAL WISCONSIN.....		<u>19,992,057</u>
Series R-2015			TOTAL MUNICIPAL BONDS...		<u>2,037,007,545</u>
5.000%, 07/01/22 .....	3,720	4,096,538	TOTAL INVESTMENTS — (100.0%)		
Washington State (GO)			(Cost \$1,981,742,694).....		<u>\$2,037,007,545</u>
Series R-2015-C					
5.000%, 07/01/20 .....	2,000	2,050,860			
Washington State (GO)					
Series R-2015E					
5.000%, 07/01/21 .....	5,000	5,316,950			
Washington State (GO)					
Series R-2017A					
5.000%, 08/01/22 .....	4,000	4,417,120			
Washington State (GO)					
Series R-2018D					
5.000%, 08/01/25 .....	3,635	<u>4,388,426</u>			
TOTAL WASHINGTON.....		<u>145,298,523</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>
Municipal Bonds.....	—	<u>\$2,037,007,545</u>	—	<u>\$2,037,007,545</u>
TOTAL.....	—	<u>\$2,037,007,545</u>	—	<u>\$2,037,007,545</u>

See accompanying Notes to Financial Statements.

**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND 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>
MUNICIPAL BONDS — (99.6%)			CALIFORNIA — (Continued)		
CALIFORNIA — (99.6%)			5.000%, 11/01/19 .....	3,545	\$ 3,545,000
Alameda County			5.000%, 11/01/19 .....	5,935	5,935,000
Transportation Commission			5.000%, 02/01/20 .....	13,120	13,243,590
(RB)			3.000%, 04/01/20 .....	9,700	9,775,563
5.000%, 03/01/20 .....	4,500	\$ 4,559,220	5.000%, 04/01/20 .....	325	330,174
Alhambra Unified School			5.000%, 04/01/20 .....	3,705	3,763,984
District (GO) Series A			5.000%, 04/01/20 .....	15,000	15,238,800
4.000%, 08/01/20 .....	750	766,973	5.000%, 04/01/20 .....	18,000	18,286,560
4.000%, 08/01/20 .....	585	598,239	5.000%, 08/01/20 .....	7,440	7,654,718
Anaheim Housing & Public			5.000%, 08/01/20 .....	2,415	2,484,697
Improvements Authority			5.000%, 09/01/20 .....	700	722,463
(RB)			5.000%, 10/01/20 .....	1,580	1,635,821
□ 5.000%, 10/01/33			5.000%, 10/01/20 .....	3,410	3,530,475
(Pre-refunded @ \$100,			5.000%, 10/01/20 .....	1,610	1,666,881
10/1/21).....	1,910	2,053,670	5.000%, 10/01/20 .....	11,000	11,388,630
□ 5.000%, 10/01/34			5.000%, 11/01/20 .....	8,000	8,308,480
(Pre-refunded @ \$100,			5.000%, 02/01/21 .....	1,575	1,651,120
10/1/21).....	3,225	3,467,585	5.000%, 02/01/21 .....	650	681,415
Anaheim Union High School			5.000%, 04/01/21 .....	795	838,550
District (GO)			5.000%, 08/01/21 .....	8,060	8,606,468
5.000%, 08/01/20 .....	600	617,130	5.000%, 08/01/21 .....	510	544,578
Bay Area Toll Authority (RB)			5.000%, 08/01/21 .....	2,000	2,135,600
□ 5.000%, 10/01/42			5.000%, 08/01/21 .....	7,065	7,544,007
(Pre-refunded @ \$100,			5.000%, 09/01/21 .....	1,125	1,204,886
10/1/20).....	22,635	23,459,819	5.000%, 09/01/21 .....	2,645	2,832,821
Bay Area Toll Authority (RB)			5.000%, 09/01/21 .....	7,845	8,402,073
Series F-2			5.000%, 09/01/21 .....	6,070	6,501,031
4.000%, 04/01/20 .....	12,780	12,940,006	5.000%, 10/01/21 .....	17,155	18,428,416
4.000%, 04/01/21 .....	1,500	1,564,485	5.000%, 12/01/21 .....	2,000	2,162,220
Berkeley Unified School			5.000%, 03/01/22 .....	1,075	1,172,126
District (GO) Series D			5.000%, 04/01/22 .....	1,800	1,968,300
5.000%, 08/01/23 .....	295	338,642	5.000%, 04/01/22 .....	1,500	1,640,250
Beverly Hills Unified School			5.000%, 08/01/22 .....	785	868,210
District (GO) Series			5.000%, 09/01/22 .....	2,290	2,539,862
5.000%, 08/01/20 .....	13,055	13,446,650	5.250%, 09/01/22 .....	5,750	6,417,287
5.000%, 08/01/21 .....	9,700	10,382,104	5.000%, 10/01/22 .....	12,000	13,346,640
California Educational			5.250%, 10/01/22 .....	500	559,680
Facilities Authority (RB)			California State (GO) Series B		
Series A			5.000%, 09/01/20 .....	3,600	3,715,524
4.000%, 11/01/19 .....	850	850,000	5.000%, 09/01/21 .....	840	899,648
California Municipal Finance			5.000%, 08/01/22 .....	2,250	2,488,500
Authority (RB)			California State Department of		
□ 6.000%, 01/01/42			Water Resources (RB)		
(Pre-refunded @ \$100,			5.000%, 12/01/21 .....	1,000	1,082,610
1/1/22).....	1,750	1,935,553	California State Department of		
California State (GO)			Water Resources (RB)		
2.000%, 11/01/19 .....	8,000	8,000,000	Series AS		
4.000%, 11/01/19 .....	225	225,000	5.000%, 12/01/19 .....	2,070	2,076,251
4.000%, 11/01/19 .....	1,095	1,095,000	5.000%, 12/01/22 .....	3,355	3,762,129

**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
California State Department of Water Resources (RB) (ETM) Series AS 5.000%, 12/01/22 .....	35	\$ 39,206	California State University (RB) Series A- 5.000%, 11/01/19 .....	3,660	\$ 3,660,000
California State Department of Water Resources Power Supply Revenue (RB) Series 4.000%, 05/01/20 .....	4,705	4,774,775	California Statewide Communities Dev. Authority (RB) Series A □ 6.000%, 08/15/42 (Pre-refunded @ \$100, 8/15/20).....	5,500	5,714,940
5.000%, 05/01/20 .....	3,000	3,059,160	Carlsbad Unified School District (GO) Series A 4.000%, 08/01/20 .....	2,000	2,045,260
California State Department of Water Resources Power Supply Revenue (RB) Series L 5.000%, 05/01/20 .....	17,945	18,298,875	5.000%, 08/01/21 .....	1,160	1,241,571
□ 5.000%, 05/01/22 (Pre-refunded @ \$100, 5/1/20).....	7,675	7,827,502	Cerritos Community College District (GO) Series 4.000%, 08/01/20 .....	425	434,618
California State Department of Water Resources Power Supply Revenue (RB) Series O 5.000%, 05/01/21 .....	15,855	16,799,007	4.000%, 08/01/21 .....	1,250	1,316,350
5.000%, 05/01/22 .....	3,280	3,600,423	Chabot-Las Positas Community College District (GO) 4.000%, 08/01/22 .....	3,050	3,301,473
California State Public Works Board (RB) □ 5.500%, 03/01/25 (Pre-refunded @ \$100, 3/1/20).....	2,020	2,050,118	Chabot-Las Positas Community College District (GO) Series A 4.000%, 08/01/20 .....	1,275	1,303,853
□ 6.125%, 11/01/29 (Pre-refunded @ \$100, 11/1/19).....	6,450	6,450,000	Chico Unified School District (GO) Series 4.000%, 08/01/21 .....	625	658,175
□ 6.000%, 11/01/34 (Pre-refunded @ \$100, 11/1/19).....	865	865,000	City & County of San Francisco (GO) 5.000%, 06/15/20 .....	1,600	1,639,456
□ 6.375%, 11/01/34 (Pre-refunded @ \$100, 11/1/19).....	2,550	2,550,000	City & County of San Francisco (GO) Series 5.000%, 06/15/20 .....	750	768,495
California State Public Works Board (RB) (ETM) Series F 5.000%, 10/01/20 .....	2,015	2,089,374	5.000%, 06/15/20 .....	1,000	1,024,660
California State Public Works Board (RB) (ETM) Series H 5.000%, 09/01/21 .....	1,050	1,127,543	City & County of San Francisco (GO) Series R1 5.000%, 06/15/20 .....	965	988,797
California State University (RB) Series A 5.000%, 11/01/19 .....	1,000	1,000,000	5.000%, 06/15/21 .....	250	266,133
5.000%, 11/01/19 .....	1,000	1,000,000	City of Berkeley (RN) 2.000%, 07/22/20 .....	15,000	15,091,650
5.000%, 11/01/21 .....	2,595	2,802,055	City of Long Beach CA Harbor Revenue (RB) Series A 5.000%, 12/15/20 .....	3,995	4,171,539
			City of Los Angeles (RN) 5.000%, 06/25/20 .....	30,375	31,153,815
			City of Los Angeles (GO) Series A 5.000%, 09/01/20 .....	9,400	9,708,038
			City of Los Angeles (GO) Series B 5.000%, 09/01/21 .....	4,700	5,046,202

**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
City of Los Angeles CA Solid Waste Resources Revenue (RB) Series A			City of Tulare Sewer Revenue (RB) (AGM)		
5.500%, 02/01/20 .....	2,860	\$ 2,891,489	3.000%, 11/15/19 .....	200	\$ 200,118
City of Los Angeles Wastewater System Revenue (RB) Series B			Colton Joint Unified School District (GO) (AGM)		
5.000%, 06/01/21 .....	1,400	1,488,872	4.000%, 08/01/20 .....	1,000	1,021,870
City of Pasadena Electric Revenue (RB) Series A			Conejo Valley Unified School District (GO) Series		
5.000%, 06/01/22 .....	385	424,135	5.000%, 08/01/20 .....	1,000	1,030,000
City of San Francisco Public Utilities Commission Water Revenue (RB)			Contra Costa Community College District (GO)		
5.000%, 11/01/19 .....	5,920	5,920,000	5.000%, 08/01/21 .....	1,250	1,337,450
5.000%, 11/01/20 .....	5,695	5,919,212	Contra Costa Community College District (GO) Series		
5.000%, 11/01/20 .....	1,070	1,112,126	3.000%, 08/01/20 .....	9,515	9,660,199
5.000%, 11/01/21 .....	4,290	4,628,781	4.000%, 08/01/21 .....	4,000	4,210,920
4.000%, 11/01/22 .....	3,000	3,263,460	County of Riverside (RN)		
5.000%, 11/01/22 .....	1,345	1,502,647	5.000%, 06/30/20 .....	13,835	14,201,074
5.000%, 11/01/23 .....	1,835	2,119,315	County of Santa Clara (GO) Series B		
□ 5.000%, 11/01/27 (Pre-refunded @ \$100, 11/1/21).....	4,690	5,062,902	5.000%, 08/01/21 .....	1,105	1,182,704
City of San Francisco Public Utilities Commission Water Revenue (RB) Series			County of Santa Cruz (RN)		
□ 5.000%, 11/01/26 (Pre-refunded @ \$100, 11/1/20).....	3,510	3,649,628	4.000%, 07/01/20 .....	20,000	20,398,800
□ 5.000%, 11/01/28 (Pre-refunded @ \$100, 11/1/20).....	6,200	6,446,636	County of Ventura (RN)		
□ 5.000%, 11/01/35 (Pre-refunded @ \$100, 11/1/19).....	10,625	10,625,000	5.000%, 07/01/20 .....	43,120	44,259,662
□ 5.125%, 11/01/39 (Pre-refunded @ \$100, 11/1/19).....	12,875	12,875,000	Del Mar Union School District (GO)		
City of San Francisco Public Utilities Commission Water Revenue (RB) Series B			4.000%, 08/01/20 .....	4,250	4,345,540
5.000%, 11/01/19 .....	275	275,000	Desert Community College District (GO)		
City of Santa Rosa Wastewater Revenue (RB) Series A			5.000%, 08/01/21 .....	665	711,763
5.000%, 09/01/21 .....	1,760	1,889,642	Desert Sands Unified School District (GO)		
City of Torrance (RN)			3.000%, 08/01/20 .....	1,250	1,269,075
2.000%, 06/25/20 .....	19,000	19,131,290	4.000%, 08/01/21 .....	450	473,886
			East Bay Regional Park District (GO) Series A		
			4.000%, 09/01/21 .....	210	221,676
			East Bay Regional Park District (GO) Series A-		
			5.000%, 09/01/20 .....	810	837,022
			5.000%, 09/01/20 .....	4,900	5,063,464
			East Side Union High School District (GO)		
			2.000%, 08/01/20 .....	1,055	1,063,313
			El Monte Union High School District (GO)		
			2.000%, 06/01/22 .....	1,080	1,108,177
			El Rancho Unified School District (GO) (AGM)		
			4.000%, 08/01/20 .....	780	797,651

**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
El Segundo Unified School			Los Altos Elementary School		
District (GO) Series			District (GO)		
5.000%, 08/01/20 .....	1,095	\$ 1,127,850	4.000%, 08/01/21 .....	1,550	\$ 1,632,274
5.000%, 08/01/21 .....	600	642,192	Los Altos Elementary School		
Fontana Unified School			District (RN) Series A		
District (GO)			2.000%, 06/30/20 .....	7,000	7,047,110
4.000%, 08/01/20 .....	3,620	3,701,921	Los Angeles Community		
4.000%, 08/01/21 .....	530	558,132	College District (GO)		
Fremont Unified School			5.000%, 08/01/21 .....	2,890	3,091,664
District (GO) Series C			Los Angeles Community		
5.000%, 08/01/20 .....	13,340	13,740,200	College District (GO)		
Fremont Union High School			Series A		
District (GO)			5.000%, 08/01/20 .....	10,000	10,297,700
5.000%, 08/01/20 .....	1,000	1,030,000	5.000%, 08/01/21 .....	3,625	3,877,953
Fremont Union High School			Los Angeles Community		
District (GO) Series			College District (GO)		
3.000%, 08/01/20 .....	3,505	3,558,486	Series C		
Fresno Unified School District			5.000%, 08/01/20 .....	4,080	4,201,462
(GO) Series			Los Angeles Community		
4.000%, 08/01/20 .....	4,000	4,090,520	College District (GO)		
4.000%, 08/01/21 .....	1,165	1,226,838	Series G		
Gavilan Joint Community			5.000%, 08/01/23 .....	3,350	3,840,273
College District (GO)			Los Angeles County		
Series A			Metropolitan Transportation		
4.000%, 08/01/20 .....	2,100	2,147,523	Authority (RB) Series A		
4.000%, 08/01/21 .....	1,500	1,579,620	5.000%, 06/01/20 .....	6,215	6,357,510
Gilroy Unified School District			5.000%, 07/01/20 .....	12,985	13,325,726
(GO) (AGM)			5.000%, 07/01/20 .....	3,005	3,083,851
4.000%, 08/01/23 .....	1,900	2,111,432	5.000%, 07/01/21 .....	9,000	9,599,760
Grossmont Union High School			5.000%, 07/01/22 .....	1,765	1,952,496
District (GO)			Los Angeles County		
4.000%, 08/01/20 .....	2,420	2,474,765	Metropolitan Transportation		
Kern Community College			Authority (RB) Series C		
District (GO)			5.000%, 07/01/20 .....	5,460	5,603,270
4.000%, 08/01/20 .....	5,000	5,109,350	5.000%, 07/01/21 .....	1,400	1,493,296
Livermore Valley Joint Unified			Los Angeles Department of		
School District (GO)			Water (RB) Series B		
5.000%, 08/01/20 .....	800	823,456	4.000%, 07/01/20 .....	500	510,115
Long Beach Community			5.000%, 07/01/20 .....	1,785	1,832,784
College District (GO) Series			4.000%, 07/01/21 .....	700	735,511
4.000%, 08/01/20 .....	4,000	4,088,720	5.000%, 07/01/21 .....	1,500	1,600,725
Long Beach Unified School			Los Angeles Department of		
District (GO) Series			Water & Power Power		
5.000%, 08/01/20 .....	7,375	7,588,949	System Revenue (RB)		
Long Beach Unified School			Series A		
District (GO) Series B			5.000%, 07/01/20 .....	1,050	1,078,046
5.000%, 08/01/21 .....	10,000	10,679,800	5.000%, 07/01/21 .....	1,750	1,867,215
5.000%, 08/01/22 .....	10,000	11,062,900	5.000%, 07/01/21 .....	2,000	2,133,960
Long Beach Unified School					
District (GO) Series F					
5.000%, 08/01/20 .....	2,200	2,263,822			
5.000%, 08/01/21 .....	5,145	5,494,757			



**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Department of Water & Power Power System Revenue (RB) Series D			New Haven Unified School District (GO) (BAM) Series B		
5.000%, 07/01/20 .....	1,000	\$ 1,026,710	5.000%, 08/01/21 .....	3,100	\$3,317,992
5.000%, 07/01/21 .....	875	933,608	North Orange County Community College District (GO) Series B		
Los Angeles Unified School District (GO) Series A			4.000%, 08/01/20 .....	3,500	3,579,205
5.000%, 07/01/21 .....	3,500	3,726,030	Norwalk-La Mirada Unified School District (GO) Series		
5.000%, 07/01/23 .....	20,000	22,748,200	4.000%, 08/01/20 .....	300	306,789
Los Angeles Unified School District (GO) Series A-2			4.000%, 08/01/21 .....	1,205	1,268,961
5.000%, 07/01/21 .....	4,625	4,923,682	4.000%, 08/01/22 .....	1,000	1,082,450
Los Angeles Unified School District (GO) Series B			Oakland Unified School District/Alameda County (GO)		
5.000%, 07/01/22 .....	1,350	1,486,647	5.000%, 08/01/20 .....	600	616,998
Los Angeles Unified School District (GO) Series B-1			Oceanside Unified School District (GO) Series E		
5.000%, 07/01/20 .....	1,740	1,784,840	4.000%, 08/01/20 .....	1,500	1,533,945
Los Angeles Unified School District (GO) Series C			Orange County Sanitation District (RB) Series A		
5.000%, 07/01/20 .....	1,895	1,943,834	5.000%, 02/01/24 .....	5,295	6,183,077
5.000%, 07/01/22 .....	5,560	6,122,783	Oxnard Union High School District (GO) Series A		
5.000%, 07/01/23 .....	2,000	2,274,820	4.000%, 08/01/20 .....	3,000	3,067,890
Los Angeles 5.000%, 06/30/20 .....	10,000	10,263,200	Palm Springs Unified School District (GO) Series D		
Los Rios Community College District (GO) Series			3.000%, 08/01/20 .....	3,120	3,167,611
4.000%, 08/01/20 .....	15,735	16,091,083	Palo Alto Unified School District (GO)		
4.000%, 08/01/21 .....	8,970	9,446,128	6.000%, 08/01/20 .....	8,265	8,573,863
Los Rios Community College District (GO) Series A			Palomar Community College District (GO)		
□ 4.750%, 08/01/32 (Pre-refunded @ \$100, 8/1/20).....	5,000	5,138,150	5.000%, 05/01/23 .....	715	813,942
Los Rios Community College District (GO) Series F			Pasadena Unified School District (GO)		
2.000%, 08/01/20 .....	2,365	2,383,636	5.000%, 05/01/20 .....	550	560,956
Manhattan Beach Unified School District (GO) Series A-MEASURE C			Peralta Community College District (GO) Series A		
5.000%, 09/01/20 .....	1,575	1,627,542	5.000%, 08/01/20 .....	1,645	1,693,100
Manhattan Beach Unified School District (GO) Series F			4.000%, 08/01/23 .....	1,515	1,671,242
4.000%, 09/01/21 .....	500	527,800	Peralta Community College District (GO) Series B		
Mill Valley School District (GO) Series A			5.000%, 08/01/22 .....	1,845	2,035,828
□ 4.250%, 08/01/34 (Pre-refunded @ \$100, 8/1/20).....	1,280	1,311,616	Redwood City School District (GO)		
			4.000%, 08/01/20 .....	450	459,810
			Sacramento Municipal Utility District (RB) Series E		
			5.000%, 08/15/21 .....	2,550	2,731,407

**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Sacramento Municipal Utility			San Diego Unified School		
District (RB) Series X			District (GO) (AGM)		
5.000%, 08/15/21 .....	750	\$ 803,355	Series C-2		
□ 5.000%, 08/15/25			5.500%, 07/01/21 .....	1,390	\$1,491,887
(Pre-refunded @ \$100,			San Francisco Community		
8/15/21).....	2,985	3,194,607	College District (GO)		
□ 5.000%, 08/15/26			5.000%, 06/15/20 .....	5,430	5,564,935
(Pre-refunded @ \$100,			5.000%, 06/15/22 .....	2,000	2,209,000
8/15/21).....	6,065	6,490,884	San Francisco County		
San Diego Community			Transportation Authority		
College District (GO)			(RB)		
4.000%, 08/01/20 .....	1,040	1,063,535	3.000%, 02/01/20 .....	5,000	5,024,850
□ 5.000%, 08/01/41			San Francisco Unified School		
(Pre-refunded @ \$100,			District (GO)		
8/1/21).....	6,800	7,279,400	3.000%, 06/15/20 .....	500	506,225
San Diego County Water			5.000%, 06/15/21 .....	3,200	3,406,496
Authority Financing Corp.			San Francisco Unified School		
(RB)			District (GO) Series		
5.000%, 05/01/20 .....	1,385	1,412,520	5.000%, 06/15/20 .....	3,080	3,155,953
5.000%, 05/01/21 .....	550	583,000	San Francisco Unified School		
San Diego Public Facilities			District (GO) Series A		
Financing Authority (RB)			3.000%, 06/15/20 .....	5,320	5,386,234
Series A			San Francisco Unified School		
□ 5.000%, 09/01/26			District (GO) Series F&C		
(Pre-refunded @ \$100,			2.000%, 06/15/22 .....	1,750	1,796,743
9/1/20).....	4,455	4,604,733	San Joaquin County		
San Diego Public Facilities			Transportation Authority		
Financing Authority Sewer			(RB) Series A		
Revenue (RB)			□ 6.000%, 03/01/36		
5.000%, 05/15/22 .....	6,175	6,790,586	(Pre-refunded @ \$100,		
San Diego Public Facilities			3/1/21).....	1,175	1,251,798
Financing Authority Sewer			San Jose Evergreen		
Revenue (RB) Series A			Community College District		
4.000%, 05/15/20 .....	11,000	11,175,340	(GO)		
5.000%, 05/15/20 .....	7,750	7,914,455	5.000%, 09/01/21 .....	250	268,415
□ 5.250%, 05/15/24			San Juan Unified School		
(Pre-refunded @ \$100,			District (GO)		
5/15/20).....	1,235	1,263,096	3.000%, 08/01/22 .....	1,200	1,266,876
San Diego Unified School			San Leandro Unified School		
District (GO) Series			District (GO) Series B		
4.000%, 07/01/20 .....	10,000	10,194,300	4.000%, 08/01/21 .....	265	278,595
5.000%, 07/01/21 .....	7,695	8,195,944	San Mateo County		
San Diego Unified School			Community College District		
District (GO) Series K-			(GO)		
4.000%, 07/01/21 .....	8,000	8,389,600	4.000%, 09/01/21 .....	1,310	1,382,836
San Diego Unified School			San Mateo County		
District (GO) Series R-3			Community College District		
5.000%, 07/01/23 .....	2,000	2,282,540	(GO) Series B		
San Diego Unified School			4.000%, 09/01/20 .....	755	773,996
District (RN) Series A			San Rafael City High School		
5.000%, 06/30/20 .....	16,600	17,023,466	District (GO) Series B		
			4.000%, 08/01/20 .....	305	311,902

**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Ramon Valley Unified School District (GO)			Washington Unified School District (GO)		
4.000%, 08/01/21 .....	4,225	\$ 4,449,263	4.000%, 08/01/20 .....	1,000	\$ 1,021,870
Santa Barbara Unified School District (RN)			West Contra Costa Unified School District (GO) (AGM)		
3.000%, 06/30/20 .....	3,500	3,545,955	5.000%, 08/01/20 .....	820	844,600
Santa Clara Unified School District (GO)			5.000%, 08/01/21 .....	2,350	2,515,252
5.000%, 07/01/20 .....	5,000	5,132,200	West Contra Costa Unified School District (GO)		
5.000%, 07/01/20 .....	1,200	1,231,728	Series A		
5.000%, 07/01/20 .....	3,195	3,279,476	4.000%, 08/01/20 .....	2,715	2,776,440
Santa Monica Community College District (GO)			West Contra Costa Unified School District (GO)		
Series D			Series B		
4.000%, 08/01/20 .....	1,855	1,896,979	6.000%, 08/01/21 .....	1,000	1,087,550
Santa Monica-Malibu Unified School District (GO)			West Valley-Mission Community College District (GO) Series		
4.000%, 08/01/20 .....	14,365	14,690,080	3.000%, 08/01/20 .....	7,020	7,127,125
Santa Monica-Malibu Unified School District (GO)			West Valley-Mission Community College District (GO) Series B		
Series D			5.000%, 08/01/21 .....	1,345	1,439,096
4.000%, 08/01/20 .....	5,765	5,895,462	Western Placer Unified School District (RN)		
Sequoia Union High School District (RN)			2.000%, 06/30/20 .....	8,000	8,053,840
2.000%, 06/30/20 .....	5,000	5,033,000	Westlands Water District (RB) (AGM) Series A		
Sequoia Union High School District (GO)			4.000%, 09/01/20 .....	1,045	<u>1,069,725</u>
1.500%, 07/01/20 .....	5,640	5,661,037	TOTAL MUNICIPAL BONDS...		<u>1,207,872,522</u>
Southern California Public Power Authority (RB)				<u>Shares</u>	
4.000%, 07/01/20 .....	4,090	4,172,168	TEMPORARY CASH INVESTMENTS — (0.4%)		
5.000%, 07/01/20 .....	1,175	1,206,302	BlackRock Liquidity Funds California		
5.000%, 07/01/21 .....	3,825	4,078,598	Money Fund Portfolio ..	5,262,092	<u>5,262,092</u>
Tustin Unified School District (GO)			TOTAL INVESTMENTS — (100.0%)		
□ 6.000%, 08/01/36			(Cost \$1,207,809,673).....		<u><u>\$1,213,134,614</u></u>
(Pre-refunded @ \$100, 8/1/21).....	1,500	1,629,960			
University of California (RB) Series G					
□ 5.000%, 05/15/37					
(Pre-refunded @ \$100, 5/15/22).....	14,770	16,238,729			

**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND 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>
Municipal Bonds.....	—	\$1,207,872,522	—	\$1,207,872,522
Temporary Cash Investments.....	—	5,262,092	—	5,262,092
TOTAL.....	—	<u>\$1,213,134,614</u>	—	<u>\$1,213,134,614</u>

See accompanying Notes to Financial Statements.

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (96.7%)			CALIFORNIA — (Continued)		
CALIFORNIA — (96.7%)			5.000%, 08/01/28 .....	2,540	\$3,340,786
Albany Unified School District (GO)			Beverly Hills Unified School District (GO)		
4.000%, 08/01/21 .....	240	\$ 252,739	2.000%, 08/01/21 .....	145	147,698
Anaheim Housing & Public Improvements Authority (RB)			2.000%, 08/01/22 .....	2,805	2,885,588
□ 5.000%, 10/01/32 (Pre-refunded @ \$100, 10/1/21).....	235	252,677	Buena Park School District (GO) (AGM)		
□ 5.000%, 10/01/33 (Pre-refunded @ \$100, 10/1/21).....	965	1,037,587	2.500%, 08/01/21 .....	75	77,042
□ 5.000%, 10/01/34 (Pre-refunded @ \$100, 10/1/21).....	400	430,088	Burbank Unified School District (GO)		
□ 5.000%, 10/01/41 (Pre-refunded @ \$100, 10/1/21).....	960	1,032,211	5.000%, 08/01/24 .....	300	355,593
Anaheim Union High School District (GO)			Butte-Glenn Community College District (GO)		
5.000%, 08/01/23 .....	1,905	2,186,083	2.500%, 08/01/20 .....	550	556,363
Antelope Valley Community College District (GO)			California Infrastructure & Economic Dev. Bank (RB)		
Series A			(FGIC) (ETM) Series A		
5.000%, 08/01/24 .....	850	1,007,513	5.000%, 07/01/25 .....	2,500	3,048,750
Antelope Valley Union High School District (GO)			California Infrastructure & Economic Development		
4.000%, 08/01/21 .....	500	526,540	Bank (RB) (FGIC) Series A		
5.000%, 08/01/22 .....	1,650	1,828,695	5.000%, 07/01/26 .....	7,500	9,389,250
Arcadia Unified School District (GO)			California Infrastructure & Economic Development		
3.000%, 08/01/26 .....	1,035	1,157,554	Bank (RB) (AMBAC)		
Azusa Unified School District (GO)			Series A		
4.000%, 07/01/21 .....	400	420,156	□ 5.000%, 07/01/36 (Pre-refunded @ \$100, 1/1/28).....	225	291,661
5.000%, 07/01/21 .....	825	880,118	California Municipal Finance Authority (RB)		
Bay Area Toll Authority (RB)			□ 5.750%, 01/01/33 (Pre-refunded @ \$100, 1/1/22).....	750	825,697
Series S-4			□ 6.000%, 01/01/42 (Pre-refunded @ \$100, 1/1/22).....	3,905	4,319,047
□ 5.000%, 04/01/30 (Pre-refunded @ \$100, 4/1/23).....	10,500	11,900,070	California State (GO)		
Berkeley Unified School District (GO) Series D			4.000%, 11/01/19 .....	135	135,000
5.000%, 08/01/23 .....	600	688,764	5.250%, 02/01/20 .....	500	505,010
Berkeley Unified School District (GO) Series E			5.000%, 11/01/20 .....	750	778,920
5.000%, 08/01/27 .....	455	584,811	4.000%, 12/01/20 .....	750	773,340
			5.000%, 02/01/21 .....	700	733,831
			5.000%, 04/01/21 .....	475	501,020
			5.000%, 09/01/21 .....	460	492,665
			5.000%, 09/01/21 .....	3,705	3,968,092
			5.000%, 09/01/21 .....	175	187,427
			5.000%, 10/01/21 .....	200	214,846
			5.000%, 02/01/22 .....	2,575	2,799,540

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 04/01/22 .....	940	\$ 1,027,890	California State Department of Water Resources (RB)		
4.000%, 09/01/22 .....	525	567,714	Series AR		
5.000%, 09/01/22 .....	625	693,194	5.000%, 12/01/22 .....	3,210	\$3,599,533
5.250%, 09/01/22 .....	2,585	2,884,989	5.000%, 12/01/23 .....	900	1,043,757
5.000%, 10/01/22 .....	1,000	1,112,220	California State Department of Water Resources (RB)		
5.250%, 10/01/22 .....	2,380	2,664,077	Series AS		
5.000%, 12/01/22 .....	1,245	1,392,458	5.000%, 12/01/19 .....	530	531,601
5.000%, 02/01/23 .....	1,400	1,574,034	5.000%, 12/01/22 .....	1,485	1,665,205
5.000%, 08/01/23 .....	1,500	1,714,185	5.000%, 12/01/24 .....	1,000	1,196,400
5.000%, 09/01/23 .....	1,635	1,873,465	California State Department of Water Resources (RB)		
5.000%, 10/01/23 .....	100	114,891	Series BA		
5.000%, 11/01/23 .....	875	1,007,974	5.000%, 12/01/28 .....	4,000	5,287,000
5.000%, 05/01/24 .....	975	1,139,677	California State Department of Water Resources (RB)		
5.000%, 09/01/24 .....	1,000	1,180,600	(ETM) Series AS		
5.000%, 10/01/24 .....	2,400	2,840,424	5.000%, 12/01/19 .....	15	15,045
5.000%, 11/01/24 .....	850	1,008,457	5.000%, 12/01/22 .....	15	16,803
5.500%, 02/01/25 .....	1,000	1,219,290	California State Department of Water Resources Power		
5.000%, 08/01/25 .....	3,275	3,965,927	Supply Revenue (RB)		
5.000%, 08/01/25 .....	4,500	5,449,365	Series L		
5.000%, 09/01/25 .....	840	1,019,575	5.000%, 05/01/20 .....	3,380	3,446,654
5.000%, 10/01/25 .....	1,000	1,216,590	□ 5.000%, 05/01/22		
5.000%, 11/01/25 .....	4,000	4,877,560	(Pre-refunded @ \$100, 5/1/20).....	610	622,121
5.000%, 08/01/26 .....	800	991,136	California State Department of Water Resources Power		
5.000%, 08/01/26 .....	1,400	1,734,488	Supply Revenue (RB)		
5.000%, 08/01/26 .....	2,850	3,530,922	Series O		
3.500%, 08/01/27 .....	2,220	2,562,790	5.000%, 05/01/21 .....	3,640	3,856,726
5.000%, 08/01/27 .....	8,750	11,061,225	5.000%, 05/01/22 .....	7,410	8,133,883
5.000%, 04/01/28 .....	1,000	1,279,630	California State Public Works Board (RB) (ETM) Series F		
5.000%, 08/01/28 .....	1,000	1,288,430	5.000%, 10/01/20 .....	500	518,455
5.000%, 10/01/28 .....	4,750	6,140,657	California State Public Works Board (RB) (ETM) Series H		
5.000%, 10/01/28 .....	2,000	2,585,540	5.000%, 09/01/20 .....	1,000	1,033,610
5.000%, 04/01/29 .....	5,000	6,517,750	5.000%, 09/01/21 .....	1,740	1,868,499
California State (GO) Series B			California State University (RB) Series A		
5.000%, 09/01/21 .....	1,060	1,135,271	5.000%, 11/01/19 .....	3,000	3,000,000
5.000%, 09/01/21 .....	1,700	1,820,717	5.000%, 11/01/20 .....	685	712,592
5.000%, 08/01/22 .....	1,250	1,382,500	5.000%, 11/01/25 .....	1,015	1,248,237
5.000%, 09/01/23 .....	2,285	2,618,267	5.000%, 11/01/25 .....	2,000	2,459,580
5.000%, 08/01/25 .....	3,000	3,632,910	5.000%, 11/01/29 .....	1,500	2,007,405
5.000%, 08/01/26 .....	1,000	1,238,920	California State University (RB) Series A-		
5.000%, 09/01/26 .....	305	378,600	5.000%, 11/01/19 .....	450	450,000
California State Department of Water Resources (RB)					
Series AM					
5.000%, 12/01/22 .....	4,105	4,603,142			
California State Department of Water Resources (RB)					
Series AQ					
□ 4.000%, 12/01/32					
(Pre-refunded @ \$100, 6/1/23).....	5,000	5,542,200			

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
California State University			City & County of San		
(RB) (AGM) Series C			Francisco (GO) Series B		
5.000%, 11/01/22 .....	100	\$ 111,847	4.000%, 06/15/20 .....	800	\$ 814,840
California Statewide			City & County of San		
Communities Dev. Authority			Francisco (GO) Series C		
(RB)			5.000%, 06/15/20 .....	575	589,179
□ 6.000%, 06/01/33			City & County of San		
(Pre-refunded @ \$100,			Francisco (GO) Series D		
6/1/21).....	1,295	1,396,554	5.000%, 06/15/20 .....	2,000	2,049,320
Capistrano Unified School			City & County of San		
District School Facilities			Francisco (GO) Series R1		
Improvement District No. 1			5.000%, 06/15/20 .....	500	512,330
(GO)			5.000%, 06/15/21 .....	2,315	2,464,387
4.000%, 08/01/22 .....	170	183,728	City of Grover Beach (GO)		
Carlsbad Unified School			5.000%, 09/01/23 .....	360	414,407
District (GO)			City of Long Beach Harbor		
5.000%, 08/01/21 .....	230	246,174	Revenue (RB) Series A		
5.000%, 08/01/24 .....	325	385,557	5.000%, 05/15/28 .....	500	652,170
Central Marin Sanitation			5.000%, 05/15/29 .....	375	499,260
Agency (RB)			City of Los Angeles (GO)		
4.000%, 09/01/21 .....	1,425	1,504,230	Series A		
Cerritos Community College			5.000%, 09/01/20 .....	445	459,583
District (GO) Series C			City of Los Angeles (GO)		
5.000%, 08/01/29 .....	400	537,672	Series B		
Chabot-Las Positas			5.000%, 09/01/24 .....	1,000	1,188,360
Community College District			City of Oakland (GO) Series A		
(GO)			5.000%, 01/15/25 .....	500	600,125
5.000%, 08/01/22 .....	900	998,505	City of Pacifica COP		
4.000%, 08/01/23 .....	1,970	2,189,222	5.000%, 01/01/24 .....	250	290,373
Chaffey Community College			City of Pasadena Electric		
District (GO) Series E			Revenue (RB) Series A		
4.000%, 06/01/22 .....	335	361,271	5.000%, 06/01/22 .....	1,000	1,101,650
Chico Unified School District			City of San Francisco Public		
(GO) Series A-2			Utilities Commission Water		
4.000%, 08/01/24 .....	250	284,775	Revenue (RB)		
Chino Valley Unified School			5.000%, 11/01/21 .....	865	933,309
District (GO) Series A			5.000%, 11/01/22 .....	1,335	1,491,475
4.000%, 08/01/21 .....	200	210,616	5.000%, 11/01/23 .....	1,475	1,703,536
Chula Vista Elementary			5.000%, 11/01/24 .....	1,250	1,489,050
School District (GO)			5.000%, 11/01/25 .....	1,000	1,226,530
5.000%, 08/01/22 .....	1,835	2,034,776	City of San Francisco Public		
Chula Vista Municipal			Utilities Commission Water		
Financing Authority (RB)			Revenue (RB) Series B		
Series F			5.000%, 11/01/19 .....	420	420,000
5.000%, 05/01/25 .....	250	301,218	City of San Francisco Public		
City & County of San			Utilities Commission Water		
Francisco (GO) Series A			Revenue (RB) Series F		
5.000%, 06/15/20 .....	1,715	1,757,292	□ 5.000%, 11/01/23		
5.000%, 06/15/22 .....	2,200	2,428,712	(Pre-refunded @ \$100,		
5.000%, 06/15/24 .....	1,000	1,179,610	11/1/20).....	1,000	1,039,780

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
□ 5.500%, 11/01/30 (Pre-refunded @ \$100, 11/1/20).....	1,000	\$1,044,700	East Bay Regional Park District (GO) Series A- 5.000%, 09/01/27 .....	550	\$ 709,731
Coachella Valley Unified School District (GO) (BAM) 4.000%, 08/01/22 .....	825	891,850	East Side Union High School District (GO) 4.000%, 08/01/21 .....	600	631,848
Colton Joint Unified School District (GO) 5.000%, 08/01/21 .....	900	961,668	East Side Union High School District (GO) Series A 3.000%, 08/01/21 .....	575	595,614
Conejo Valley Unified School District (GO) Series B 5.000%, 08/01/21 .....	500	535,160	El Rancho Unified School District (GO) (AGM) 4.000%, 08/01/21 .....	1,285	1,353,208
Contra Costa Transportation Authority (RB) Series A 5.000%, 03/01/22 .....	470	513,607	Elsinore Valley Municipal Water District Financing Authority (RB) Series A 5.000%, 07/01/24 .....	200	236,448
5.000%, 03/01/24 .....	1,250	1,461,237	Fallbrook Union Elementary School District (GO) Series A 5.000%, 08/01/20 .....	200	206,000
Contra Costa Transportation Authority (RB) Series B □ 5.000%, 03/01/23 (Pre-refunded @ \$100, 3/1/20).....	500	506,645	Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) (AGM) Series B 5.000%, 10/01/26 .....	250	314,685
5.000%, 03/01/27 .....	1,250	1,588,612	Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) Series C 5.000%, 10/01/25 .....	100	122,684
Contra Costa Water District (RB) Series Q 5.000%, 10/01/22 .....	505	563,519	Fontana Unified School District (GO) 4.000%, 08/01/21 .....	1,585	1,669,132
Corona-Norco Unified School District (GO) Series B 3.000%, 08/01/23 .....	500	536,740	4.000%, 08/01/22 .....	875	946,400
5.000%, 08/01/27 .....	150	190,505	Fountain Valley Public Finance Authority (RB) Series A 5.000%, 07/01/24 .....	250	295,813
Culver City School Facilities Financing Authority (RB) (AGM) 5.500%, 08/01/26 .....	855	1,098,256	Franklin-Mckinley School District (GO) 4.000%, 08/01/23 .....	325	360,913
Cupertino Union School District (GO) Series B 4.000%, 08/01/21 .....	400	421,232	Fremont Union High School District (GO) Series A 5.000%, 08/01/25 .....	795	972,611
Davis Joint Unified School District Community Facilities District (ST) (AGM) 3.000%, 08/15/22 .....	1,000	1,051,400	Fresno Unified School District (GO) (AGM) Series A 4.500%, 08/01/20 .....	480	492,629
Del Mar Union School District (GO) 4.000%, 08/01/28 .....	240	295,128	Gilroy Unified School District (GO) (AGM) 4.000%, 08/01/24 .....	2,615	2,978,746
Desert Sands Unified School District (GO) 5.000%, 08/01/21 .....	3,000	3,210,960			
Dublin Unified School District (GO) 5.000%, 08/01/22 .....	875	970,261			
5.000%, 08/01/23 .....	1,665	1,910,005			



**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Grossmont Healthcare District			Los Angeles Community		
(GO) Series C			College District (GO)		
5.000%, 07/15/23 .....	100	\$ 114,546	Series C		
Grossmont Union High School			5.000%, 08/01/22 .....	400	\$ 443,548
District (GO)			5.000%, 08/01/25 .....	1,240	1,510,072
5.000%, 08/01/27 .....	500	639,665	5.000%, 06/01/26 .....	2,500	3,108,450
Hacienda La Puente Unified			Los Angeles Community		
School District (GO) (NATL)			College District (GO)		
5.000%, 08/01/23 .....	225	258,467	Series G		
Jurupa Unified School District			5.000%, 08/01/23 .....	650	745,127
(GO) (AGM)			Los Angeles County		
5.000%, 08/01/20 .....	725	746,917	Metropolitan Transportation		
Kern High School District			Authority (RB) Series A		
(GO) Series A			5.000%, 07/01/20 .....	830	851,779
3.000%, 08/01/20 .....	3,885	3,944,285	5.000%, 07/01/20 .....	300	307,872
3.000%, 08/01/26 .....	895	998,516	5.000%, 07/01/21 .....	520	554,653
Kern High School District			5.000%, 07/01/22 .....	870	962,420
(GO) Series E			5.000%, 07/01/25 .....	1,590	1,935,555
2.000%, 08/01/20 .....	2,435	2,454,188	5.000%, 07/01/27 .....	3,565	4,567,050
3.000%, 08/01/21 .....	465	481,670	Los Angeles County		
Lakeside Union School			Metropolitan Transportation		
District/San Diego County			Authority (RB) Series A-		
(GO)			5.000%, 07/01/25 .....	3,435	4,181,529
5.000%, 08/01/23 .....	695	797,269	Los Angeles County		
Lancaster Financing Authority			Metropolitan Transportation		
(NATL) (ETM)			Authority (RB) Series B		
5.250%, 02/01/20 .....	540	545,530	5.000%, 06/01/20 .....	500	511,465
Liberty Union High School			5.000%, 07/01/20 .....	525	538,776
District (GO)			Los Angeles County		
5.000%, 08/01/20 .....	380	391,400	Metropolitan Transportation		
4.000%, 08/01/21 .....	500	526,540	Authority (RB) Series C		
Lompoc Unified School			5.000%, 07/01/20 .....	525	538,776
District (GO) (AGC)			Los Angeles County Public		
5.250%, 08/01/20 .....	540	557,194	Works Financing Authority		
Long Beach Community			(RB) Series D		
College District (GO)			5.000%, 12/01/25 .....	165	202,597
Series C			Los Angeles Department of		
5.000%, 08/01/28 .....	140	182,651	Water (RB) Series A		
Long Beach Unified School			5.000%, 07/01/24 .....	1,450	1,714,248
District (GO)			Los Angeles Department of		
5.000%, 08/01/20 .....	1,500	1,543,515	Water (RB) Series B		
5.000%, 08/01/26 .....	200	249,246	5.000%, 07/01/20 .....	500	513,385
Los Altos Elementary School			5.000%, 07/01/22 .....	435	481,210
District (GO)			5.000%, 07/01/28 .....	750	982,462
4.000%, 08/01/21 .....	250	263,270	Los Angeles Department of		
4.000%, 08/01/21 .....	470	494,948	Water & Power Power		
Los Angeles Community			System Revenue (RB)		
College District (GO)			Series A		
Series A			5.000%, 07/01/20 .....	600	616,026
5.000%, 08/01/21 .....	2,725	2,915,150	5.000%, 07/01/21 .....	1,000	1,066,980
5.000%, 08/01/23 .....	340	389,759	5.000%, 07/01/21 .....	2,950	3,147,591
5.000%, 08/01/24 .....	250	295,563	5.000%, 07/01/21 .....	1,650	1,760,517

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Department of Water & Power Power System Revenue (RB) Series B 5.000%, 07/01/24 .....	5,000	\$5,906,200	Montebello Unified School District (GO) 5.000%, 08/01/20 .....	415	\$ 426,948
Los Angeles Department of Water & Power Power System Revenue (RB) Series C 5.000%, 07/01/26 .....	1,665	2,081,716	Moreland School District (GO) Series B 5.000%, 08/01/21 .....	500	535,160
Los Angeles Unified School District (GO) Series A 3.000%, 07/01/20 .....	790	800,025	Moreno Valley Public Financing Authority (RB) 5.000%, 11/01/20 .....	1,470	1,527,433
5.000%, 07/01/20 .....	150	153,866	Morongo Unified School District (GO) 3.000%, 08/01/22 .....	480	505,546
2.000%, 07/01/22 .....	1,515	1,549,663	Morongo Unified School District (GO) Series A 5.000%, 08/01/24 .....	100	118,072
5.000%, 07/01/22 .....	1,115	1,227,860	5.000%, 08/01/25 .....	80	97,175
5.000%, 07/01/24 .....	720	844,394	5.000%, 08/01/26 .....	220	274,171
5.000%, 07/01/26 .....	1,270	1,567,637	5.000%, 08/01/27 .....	120	152,910
5.000%, 07/01/27 .....	1,500	1,890,285	Mount Diablo Unified School District (GO) Series G 3.000%, 08/01/24 .....	800	871,984
5.000%, 07/01/28 .....	1,000	1,282,500	Municipal Improvement Corp. of Los Angeles (RB) Series A 5.000%, 11/01/24 .....	325	386,282
Los Angeles Unified School District (GO) Series A-1 5.000%, 07/01/21 .....	1,710	1,820,432	North Orange County Community College District (GO) Series B 4.000%, 08/01/22 .....	2,500	2,706,125
Los Angeles Unified School District (GO) Series A-2 5.000%, 07/01/21 .....	2,600	2,767,908	Northern Humboldt Union High School District (GO) 4.000%, 08/01/26 .....	220	258,711
Los Angeles Unified School District (GO) Series B-1 5.000%, 07/01/27 .....	500	630,095	Novato Sanitary District (RB) 5.000%, 02/01/28 .....	1,475	1,916,762
Los Angeles Unified School District (GO) Series C 5.000%, 07/01/22 .....	500	550,610	Oak Park Unified School District (GO) 4.000%, 08/01/22 .....	445	481,312
5.000%, 07/01/23 .....	3,050	3,469,100	Oakland Unified School District/Alameda County (GO) 5.000%, 08/01/20 .....	1,005	1,033,472
Los Rios Community College District (GO) Series B 5.000%, 08/01/23 .....	510	584,638	5.000%, 08/01/22 .....	1,500	1,652,565
Los Rios Community College District (GO) Series F 3.000%, 08/01/21 .....	800	828,680	5.000%, 08/01/24 .....	900	1,054,458
Lynwood Unified School District (GO) (AGM) 5.000%, 08/01/21 .....	450	480,267	5.000%, 08/01/26 .....	575	707,371
5.000%, 08/01/22 .....	485	535,440	Oakland Unified School District/Alameda County (GO) Series A 5.000%, 08/01/21 .....	610	649,931
Manhattan Beach Unified School District (GO) Series C 3.500%, 09/01/21 .....	1,185	1,240,197	4.000%, 08/01/22 .....	350	376,191
Manhattan Beach Unified School District (GO) Series E 3.000%, 09/01/22 .....	660	697,653	5.000%, 08/01/22 .....	3,000	3,305,130
			4.000%, 08/01/24 .....	500	562,870
			5.000%, 08/01/25 .....	540	649,933

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 08/01/25 .....	750	\$ 902,685	Redlands Unified School		
Oakland Unified School			District (GO)		
District/Alameda County			5.000%, 07/01/26 .....	300	\$ 375,738
(GO) Series B			5.000%, 07/01/27 .....	500	642,650
5.000%, 08/01/24 .....	1,675	1,962,463	Redwood City School District		
Oakland Unified School			(GO)		
District/Alameda County			5.000%, 08/01/27 .....	50	64,095
(GO) Series C			5.000%, 08/01/28 .....	85	111,304
5.000%, 08/01/20 .....	255	262,224	Reed Union School District		
5.000%, 08/01/26 .....	500	615,105	(GO)		
Oakland Unified School			4.000%, 08/01/27 .....	460	558,385
District/Alameda County			Regents of the University of		
(GO) (AGM)			California Medical Center		
5.000%, 08/01/23 .....	300	341,769	Pooled Revenue (RB)		
5.000%, 08/01/24 .....	1,125	1,320,907	Series J		
5.000%, 08/01/25 .....	1,250	1,508,312	□ 5.250%, 05/15/29		
Orange County Sanitation			(Pre-refunded @ \$100,		
District (RB) Series A			5/15/23).....	670	767,029
5.000%, 02/01/23 .....	1,240	1,400,493	□ 5.000%, 05/15/33		
Oxnard Union High School			(Pre-refunded @ \$100,		
District (GO)			5/15/23).....	500	569,955
4.000%, 08/01/21 .....	320	336,986	Riverside County		
4.000%, 08/01/22 .....	500	541,225	Infrastructure Financing		
Palomar Community College			Authority (RB) Series A		
District (GO)			5.000%, 11/01/24 .....	1,100	1,309,781
5.000%, 05/01/21 .....	965	1,023,045	Sacramento Municipal Utility		
Palomar Community College			District (RB) Series D		
District (GO) Series D			5.000%, 08/15/22 .....	525	582,787
5.000%, 08/01/23 .....	150	172,191	Sacramento Municipal Utility		
Palos Verdes Peninsula			District (RB) Series E		
Unified School District (GO)			5.000%, 08/15/23 .....	1,050	1,205,631
Series B			5.000%, 08/15/26 .....	1,000	1,251,080
5.000%, 11/01/21 .....	250	270,053	Sacramento Municipal Utility		
Pasadena Unified School			District (RB) Series F		
District (GO) Series B			5.000%, 08/15/22 .....	1,000	1,110,070
5.000%, 08/01/24 .....	800	948,656	Saddleback Valley Unified		
Piedmont Unified School			School District (GO)		
District (GO)			5.000%, 08/01/22 .....	465	515,894
3.000%, 08/01/20 .....	845	857,895	SAN DIEGO CA UNIF SCH		
Placentia-Yorba Linda Unified			DIST SDGSCD 07/29		
School District (GO)			FIXED 5		
4.000%, 08/01/29 .....	1,000	1,240,250	5.000%, 07/01/29 .....	895	1,191,540
Plumas Unified School District			San Diego Community		
(GO) (AGM)			College District (GO)		
5.250%, 08/01/21 .....	800	857,824	5.000%, 08/01/24 .....	1,300	1,540,903
Rancho Santiago Community			San Diego County Water		
College District (GO) (AGM)			Authority (RB)		
5.250%, 09/01/20 .....	500	517,705	5.000%, 05/01/24 .....	940	1,103,729
Redlands Financing Authority			San Diego County Water		
(RB) Series A			Authority Financing Corp.		
5.000%, 09/01/22 .....	1,290	1,435,718	(RB)		
			5.000%, 05/01/21 .....	310	328,600

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Diego County Water Authority Financing Corp. (RB) Series A			San Diego Unified School District/CA Series R-4 5.000%, 07/01/24 (GO)...	1,000	\$1,177,750
□ 5.250%, 05/01/23 (Pre-refunded @ \$100, 11/1/19).....	1,395	\$1,395,000	San Dieguito Union High School District (GO) Series A-2 5.000%, 08/01/23 .....	490	562,687
San Diego Public Facilities Financing Authority (RB) 5.000%, 05/15/25 .....	1,020	1,234,598	San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB) 4.000%, 07/01/26 .....	375	444,570
San Diego Public Facilities Financing Authority Sewer Revenue (RB) 5.000%, 05/15/22 .....	700	769,783	San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series C		
5.000%, 05/15/23 .....	2,070	2,354,894	□ 5.000%, 05/01/21 (Pre-refunded @ \$100, 5/1/20).....	540	550,730
San Diego Public Facilities Financing Authority Sewer Revenue (RB) Series A 4.000%, 05/15/20 .....	3,000	3,047,820	San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series D		
□ 5.250%, 05/15/24 (Pre-refunded @ \$100, 5/15/20).....	1,975	2,019,931	□ 5.000%, 05/01/23 (Pre-refunded @ \$100, 5/3/21).....	875	926,747
San Diego Public Facilities Financing Authority Water Revenue (RB) Series A			San Francisco Community College District (GO) 5.000%, 06/15/20 .....	2,100	2,152,185
□ 5.000%, 08/01/23 (Pre-refunded @ \$100, 8/1/20).....	2,690	2,770,296	5.000%, 06/15/22 .....	2,070	2,286,315
San Diego Unified School District (GO) (AGM) Series C-2 5.500%, 07/01/21 .....	4,270	4,582,991	5.000%, 06/15/23 .....	3,775	4,310,710
5.500%, 07/01/25 .....	2,550	3,166,156	5.000%, 06/15/24 .....	1,365	1,608,816
San Diego Unified School District (GO) (AGM) Series E-2 5.500%, 07/01/27 .....	3,000	3,937,470	San Francisco Community College District (GO) Series D 5.000%, 06/15/20 .....	600	614,910
San Diego Unified School District (GO) (NATL) Series D-1 5.500%, 07/01/24 .....	190	228,076	San Francisco County Transportation Authority (RB) 3.000%, 02/01/22 .....	2,000	2,091,940
5.500%, 07/01/25 .....	445	551,974	San Francisco Municipal Transportation Agency (RB) Series A 5.000%, 03/01/20 .....	860	871,318
San Diego Unified School District (GO) Series R-3 5.000%, 07/01/20 .....	435	446,297	San Francisco Unified School District (GO) 5.000%, 06/15/20 .....	725	742,878
5.000%, 07/01/21 .....	1,705	1,815,995	5.000%, 06/15/21 .....	230	244,842
5.000%, 07/01/22 .....	1,000	1,103,720	San Francisco Unified School District (GO) Series A 5.000%, 06/15/26 .....	1,595	1,994,276
5.000%, 07/01/23 .....	300	342,381			
San Diego Unified School District (GO) Series R-5 5.000%, 07/01/26 .....	110	137,050			

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Francisco Unified School District (GO) Series F&C 2.000%, 06/15/22 .....	1,580	\$1,622,202	Santa Cruz City High School District (GO) 4.000%, 08/01/22 .....	715	\$ 774,152
San Joaquin County Transportation Authority (RB) Series A			Santa Monica Community College District (GO) Series A		
□ 6.000%, 03/01/36 (Pre-refunded @ \$100, 3/1/21).....	335	356,896	5.000%, 08/01/22 .....	225	249,755
San Jose Evergreen Community College District (GO) 5.000%, 09/01/21 .....	1,750	1,878,905	5.000%, 08/01/22 .....	400	444,008
San Jose Evergreen Community College District (GO) Series A 4.000%, 09/01/23 .....	100	111,486	5.000%, 08/01/26 .....	105	131,782
San Juan Unified School District (GO) 3.000%, 08/01/22 .....	1,480	1,562,480	Santa Monica Public Financing Authority (RB) Series B		
5.000%, 08/01/22 .....	800	887,792	4.000%, 12/01/19 .....	175	175,401
3.000%, 08/01/24 .....	610	666,071	Simi Valley Unified School District (GO) 5.000%, 08/01/23 .....	260	298,464
3.000%, 08/01/25 .....	1,475	1,634,182	Sonoma Valley Unified School District (GO) Series B 5.000%, 08/01/25 .....	500	611,080
3.000%, 08/01/26 .....	3,135	3,491,136	Southern California Public Power Authority (RB) Series A		
San Juan Water District (RB) 5.000%, 02/01/26 .....	500	619,605	5.000%, 07/01/26 .....	5,500	6,844,530
San Lorenzo Unified School District (GO) 5.000%, 08/01/21 .....	265	283,635	Standard Elementary School District (GO) Series A 4.000%, 08/01/24 .....	240	269,705
San Mateo County Community College District (GO) Series B 5.000%, 09/01/27 .....	450	580,689	Stockton Unified School District (GO) (AGM) 5.000%, 07/01/20 .....	150	153,795
San Matro County Community College District (GO) Series B 5.000%, 09/01/28 .....	400	528,264	Sylvan Union School District (GO) Series C 5.000%, 08/01/26 .....	405	507,109
San Ramon Valley Unified School District (GO) 4.000%, 08/01/21 .....	1,600	1,684,928	Tahoe Forest Hospital District (GO) 4.000%, 08/01/20 .....	295	301,431
Santa Ana Unified School District (GO) 5.000%, 08/01/25 .....	350	427,756	Tustin Unified School District (GO) Series B		
Santa Clara Unified School District (GO) 5.000%, 07/01/24 .....	1,000	1,181,240	□ 5.250%, 08/01/31 (Pre-refunded @ \$100, 8/1/21).....	415	446,046
Santa County Clara (GO) Series C 5.000%, 08/01/26 .....	900	1,130,895	University of California (RB) Series AF 5.000%, 05/15/22 .....	3,000	3,303,840
5.000%, 08/01/27 .....	3,405	4,385,197	□ 5.000%, 05/15/26 (Pre-refunded @ \$100, 5/15/23).....	400	454,472
			University of California (RB) Series G		
			□ 5.000%, 05/15/37 (Pre-refunded @ \$100, 5/15/22).....	305	335,329

**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND 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>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Upland Unified School District (GO) Series A 5.000%, 08/01/21 .....	500	\$ 535,160	West Valley-Mission Community College District (GO) 5.000%, 08/01/22 .....	1,015	\$ 1,125,797
Upper Santa Clara Valley Joint Powers Authority (RB) (ETM) Series A 4.000%, 08/01/21 .....	1,125	1,183,916	West Valley-Mission Community College District (GO) Series A 5.000%, 08/01/29 .....	135	181,464
Walnut Creek Elementary School District Contra Costa County (GO) 4.000%, 09/01/25 .....	100	116,872	Westside Union School District (GO) Series A 3.000%, 08/01/21 .....	300	310,755
West Contra Costa Unified School District (GO) (AGM) 5.000%, 08/01/20 .....	100	103,000	4.000%, 08/01/23 .....	700	777,896
West Contra Costa Unified School District (GO) 5.000%, 08/01/21 .....	430	460,238	Windsor Unified School District (GO) 4.000%, 08/01/26 .....	105	123,476
West Contra Costa Unified School District (GO) Series A 5.000%, 08/01/24 .....	1,095	1,295,681	Wright Elementary School District (GO) Series A 3.000%, 08/01/20 .....	165	167,394
West Contra Costa Unified School District (GO) Series A-1 5.000%, 08/01/25 .....	520	633,901	Yuba Community College District (GO) Series B 4.000%, 08/01/21 .....	355	<u>373,087</u>
5.000%, 08/01/26 .....	545	681,599	TOTAL MUNICIPAL BONDS...		<u>500,009,528</u>
5.000%, 08/01/27 .....	575	736,103			
West Contra Costa Unified School District (GO) Series B 6.000%, 08/01/20 .....	1,475	1,530,121	<u>Shares</u>		
West Covina Unified School District (GO) (AGM) 5.000%, 08/01/21 .....	385	412,073	TEMPORARY CASH INVESTMENTS — (3.3%)		
			BlackRock Liquidity Funds California Money Fund Portfolio ..	17,053,869	<u>17,053,869</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$503,484,428).....		<u><u>\$517,063,397</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>
Municipal Bonds.....	—	\$500,009,528	—	\$500,009,528
Temporary Cash Investments.....	—	<u>17,053,869</u>	—	<u>17,053,869</u>
TOTAL.....	—	<u><u>\$517,063,397</u></u>	—	<u><u>\$517,063,397</u></u>

See accompanying Notes to Financial Statements.

**DFA NY MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (99.5%)			NEW YORK — (Continued)		
NEW YORK — (99.5%)			City of New York (GO)		
Albany County (GO)			Series F		
5.000%, 04/01/20 .....	500	\$ 508,060	5.000%, 08/01/21 .....	300	\$ 319,800
5.000%, 06/01/21 .....	370	392,888	City of New York (GO)		
Ardsley Union Free School			Series F-1		
District (GO) (ST AID			5.000%, 06/01/21 .....	300	317,877
WITHHLDG)			City of New York (GO)		
2.250%, 08/15/23 .....	290	301,383	Series I-		
Babylon Union Free School			5.000%, 03/01/22 .....	265	288,368
District (GO) (ST AID			City of New York (GO)		
WITHHLDG)			Series J7		
2.000%, 06/15/20 .....	290	291,662	5.000%, 08/01/20 .....	1,000	1,028,560
Bedford Central School			City of New York (GO)		
District (GO)			Series E		
3.000%, 07/01/22 .....	500	525,440	5.000%, 08/01/21 .....	350	373,100
Bronxville Union Free School			City of New York NY Series J		
District (GO) (ST AID			5.000%, 08/01/20 .....	1,120	1,151,987
WITHHLDG)			City of Rochester (GO) Series		
5.000%, 09/15/21 .....	700	751,296	5.000%, 02/01/20 .....	200	201,912
City of Ithaca (GO) Series A			4.000%, 02/15/21 .....	1,080	1,120,824
3.000%, 02/15/21 .....	225	230,767	City of Rochester (GO)		
City of New York (GO) Series			Series I		
5.000%, 08/01/22 .....	310	342,063	4.000%, 10/15/21 .....	675	712,739
City of New York (GO)			City of Rochester (GO)		
Series A			Series II		
5.000%, 08/01/20 .....	450	462,852	3.000%, 08/06/20 .....	2,000	2,028,040
5.000%, 08/01/23 .....	1,200	1,366,128	Dutchess County (GO)		
5.000%, 08/01/24 .....	620	726,721	5.000%, 12/01/19 .....	1,045	1,048,145
5.000%, 08/01/25 .....	220	264,922	Eastport-South Manor Central		
City of New York (GO)			School District (GO) (ST		
Series A-1			AID WITHHLDG)		
4.000%, 08/01/20 .....	100	102,120	4.000%, 08/01/23 .....	500	549,440
City of New York (GO)			Eden Central School District		
Series B			(GO) (ST AID WITHHLDG)		
5.000%, 08/01/20 .....	375	385,710	5.000%, 06/01/20 .....	660	674,744
5.000%, 08/01/21 .....	1,000	1,066,000	Edgemont Union Free School		
City of New York (GO)			District at Greenburgh (GO)		
Series C			(ST AID WITHHLDG)		
5.000%, 08/01/20 .....	200	205,712	4.000%, 08/15/20 .....	525	536,959
5.000%, 08/01/20 .....	100	102,856	Grand Island Central School		
5.000%, 08/01/20 .....	100	102,856	District (GO) (ST AID		
5.000%, 08/01/21 .....	300	319,800	WITHHLDG)		
City of New York (GO)			5.000%, 12/01/21 .....	500	540,320
Series E			Haverstraw-Stony Point		
5.000%, 08/01/20 .....	1,000	1,028,560	Central School District (GO)		
5.000%, 08/01/20 .....	2,700	2,777,112	(ST AID WITHHLDG)		
5.000%, 08/01/20 .....	2,365	2,432,544	3.000%, 08/15/22 .....	200	209,998
5.000%, 08/01/21 .....	625	666,250	3.000%, 08/15/23 .....	360	383,947
5.000%, 08/01/23 .....	1,000	1,138,440			

**DFA NY MUNICIPAL BOND 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>
NEW YORK — (Continued)			NEW YORK — (Continued)		
Herricks Union Free School District (GO) (ST AID WITHHLDG)			Middle Country Central School District At Centereach (GO) (ST AID WITHHLDG)		
4.000%, 06/15/21 .....	150	\$ 157,037	3.000%, 01/15/23 .....	725	\$ 768,485
Hilton Central School District (GO) (ST AID WITHHLDG)			Middletown City School District (GO) (ST AID WITHHLDG)		
2.000%, 06/15/21 .....	450	456,894	2.000%, 06/15/20 .....	500	502,775
Island Park Union Free School District (GO) (ST AID WITHHLDG)			5.000%, 09/15/24 .....	130	152,913
4.000%, 07/15/24 .....	580	656,264	Mount Pleasant Central School District (GO) (ST AID WITHHLDG)		
Island Trees Union Free School District (GO) (ST AID WITHHLDG)			2.000%, 06/15/20 .....	1,550	1,558,974
5.000%, 05/15/20 .....	1,170	1,194,324	Nassau County Interim Finance Authority (RB)		
Kenmore-Tonawanda Union Free School District (GO) (ST AID WITHHLDG)			Series A		
5.000%, 06/01/20 .....	730	746,308	5.000%, 11/15/21 .....	505	545,607
Kingston City School District (GO) (ST AID WITHHLDG)			New Hartford Central School District (GO) (AGM ST AID WITHHLDG)		
3.000%, 06/01/20 .....	510	515,564	2.125%, 06/15/21 .....	250	254,128
Lakeland Central School District (GO) (ST AID WITHHLDG)			New Rochelle City School District (GO) (ST AID WITHHLDG)		
5.000%, 11/15/19 .....	1,470	1,471,749	4.000%, 06/01/20 .....	300	305,076
Lindenhurst Union Free School District (GO) (ST AID WITHHLDG)			New York State (GO) Series		
2.250%, 09/01/23 .....	195	202,589	5.000%, 03/15/22 .....	160	174,850
Long Beach City School District (GO) (ST AID WITHHLDG)			5.000%, 03/01/23 .....	2,000	2,258,300
3.000%, 05/01/20 .....	160	161,518	New York State (GO) Series A		
Longwood Central School District Suffolk County (GO) (ST AID WITHHLDG)			5.000%, 02/15/21 .....	750	789,150
2.000%, 06/15/21 .....	1,195	1,213,307	New York State (GO) Series C		
Metropolitan Transportation Authority (RB) (ETM) Series A			5.000%, 04/15/22 .....	600	657,594
□ 5.000%, 11/15/21 (Pre-refunded @ \$100, 11/15/21).....	145	156,720	New York State Dormitory Authority (RB) Series		
Metropolitan Transportation Authority (RB) Series A			5.000%, 12/15/21 .....	150	162,123
5.000%, 11/15/21 .....	855	918,373	5.000%, 03/15/22 .....	1,475	1,608,296
Middle Country Central School District (GO) (ST AID WITHHLDG)			5.000%, 03/15/23 .....	650	733,304
2.000%, 08/15/21 .....	500	508,085	New York State Dormitory Authority (RB) Series A		
			5.000%, 02/15/20 .....	2,290	2,314,892
			4.000%, 03/15/20 .....	400	404,196
			5.000%, 03/15/20 .....	1,175	1,191,579
			5.000%, 03/15/20 .....	350	354,939
			5.000%, 07/01/20 .....	395	405,389
			5.000%, 12/15/20 .....	265	276,408
			5.000%, 03/15/21 .....	225	236,781
			5.000%, 03/15/21 .....	475	499,871
			5.000%, 02/15/22 .....	235	255,511
			5.000%, 10/01/22 .....	475	529,753
			4.000%, 12/15/22 .....	100	108,744
			5.000%, 12/15/22 .....	500	558,975
			5.000%, 03/15/23 .....	325	366,652



**DFA NY MUNICIPAL BOND 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>
NEW YORK — (Continued)			NEW YORK — (Continued)		
□ 5.500%, 07/01/25 (Pre-refunded @ \$100, 7/1/20).....	900	\$ 925,830	North Shore Central School District (GO) (ST AID WITHHLDG)		
New York State Dormitory Authority (RB) Series B			2.000%, 12/15/22 .....	285	\$ 292,347
5.000%, 02/15/20 .....	2,690	2,719,240	2.000%, 12/15/23 .....	550	569,140
5.000%, 03/15/20 .....	1,000	1,014,110	North Tonawanda City School District (GO) (ST AID WITHHLDG)		
5.000%, 03/15/21 .....	310	326,232	4.000%, 09/15/21 .....	650	684,924
5.000%, 02/15/22 .....	1,000	1,087,280	Oceanside Union Free School District (GO) (ST AID WITHHLDG)		
5.000%, 02/15/24 .....	455	527,845	2.500%, 07/01/23 .....	520	542,162
New York State Dormitory Authority (RB) Series B-			Oneida County (GO)		
5.000%, 02/15/25 .....	550	656,194	5.000%, 04/01/20 .....	225	228,674
New York State Dormitory Authority (RB) Series C			Onondaga County (GO)		
5.000%, 03/15/20 .....	300	304,233	4.000%, 05/01/22 .....	590	632,704
5.000%, 03/15/21 .....	1,970	2,073,149	Orange County (GO)		
New York State Dormitory Authority (RB) Series D			3.000%, 08/15/20 .....	665	675,414
5.000%, 02/15/24 .....	300	348,030	3.000%, 08/15/21 .....	830	859,664
New York State Dormitory Authority (RB) Series E			Orange County (GO) Series		
5.000%, 03/15/20 .....	1,160	1,176,368	5.000%, 03/15/21 .....	325	342,654
5.000%, 02/15/21 .....	900	944,262	Pittsford Central School District (GO) (ST AID WITHHLDG)		
5.000%, 03/15/21 .....	1,000	1,052,360	4.000%, 10/01/21 .....	1,225	1,293,563
New York State Urban Development Corp. (RB) (NATL)			Port Authority of New York & New Jersey (RB) Series 189		
5.500%, 03/15/20 .....	750	761,940	5.000%, 05/01/23 .....	305	345,297
New York State Urban Development Corp. (RB) Series A			Port Washington Union Free School District (GO) (ST AID WITHHLDG)		
5.000%, 03/15/20 .....	560	567,902	3.000%, 08/01/21 .....	135	139,531
5.000%, 03/15/20 .....	1,550	1,571,870	Red Hook Central School District (GO) (ST AID WITHHLDG)		
5.000%, 03/15/21 .....	300	315,708	4.000%, 06/15/20 .....	150	152,663
5.000%, 03/15/22 .....	760	828,871	Riverhead Central School District (GO) (ST AID WITHHLDG)		
5.000%, 03/15/25 .....	1,200	1,435,776	3.000%, 03/15/22 .....	120	125,374
New York State Urban Development Corp. (RB) Series A-			2.000%, 10/15/22 .....	280	286,784
5.000%, 03/15/21 .....	800	841,888	Saranac Lake Central School District (GO) (ST AID WITHHLDG)		
New York State Urban Development Corp. (RB) Series A-1			3.000%, 06/15/20 .....	1,070	1,082,465
5.000%, 03/15/21 .....	360	378,850	Schenectady County (GO)		
Niagara County (GO)			5.000%, 12/15/20 .....	800	835,712
2.000%, 12/01/21 .....	250	254,550	5.000%, 06/15/25 .....	140	170,204
Niskayuna Central School District (GO) (ST AID WITHHLDG)					
4.000%, 06/15/20 .....	555	565,401			

**DFA NY MUNICIPAL BOND 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>
NEW YORK — (Continued)			NEW YORK — (Continued)		
Schenectady County (GO)			Town of Hempstead (GO)		
Series B			Series B		
3.000%, 12/15/21 .....	470	\$ 490,013	5.000%, 09/15/20 .....	1,030	\$1,066,071
Sewanhaka Central High			5.000%, 09/15/21 .....	2,250	2,412,720
School District of Elmont			Town of Huntington (GO)		
(GO) (ST AID WITHHLDG)			2.000%, 12/01/23 .....	220	227,773
3.000%, 07/15/23 .....	590	628,427	Town of Huntington (GO)		
Spencerport Central School			Series B		
District (GO) (ST AID			5.000%, 11/01/20 .....	2,280	2,370,698
WITHHLDG)			Town of Islip (GO) Series		
2.000%, 06/15/21 .....	500	507,095	5.000%, 05/15/20 .....	885	903,877
State of New York (GO)			Town of Islip (GO) Series A		
Series C			5.000%, 05/01/20 .....	150	152,966
5.000%, 04/15/20 .....	500	509,150	Town of LaGrange (GO)		
Suffern Central School District			4.000%, 03/01/20 .....	220	222,147
(GO) (ST AID WITHHLDG)			Town of North Hempstead		
5.000%, 10/15/21 .....	215	231,325	(GO) Series A		
Syosset Central School			5.000%, 03/15/21 .....	1,075	1,132,491
District (GO) (ST AID			3.000%, 04/01/24 .....	425	460,607
WITHHLDG)			Triborough Bridge & Tunnel		
2.000%, 12/15/20 .....	1,210	1,222,826	Authority (RB) Series A		
Taconic Hills Central School			5.000%, 11/15/20 .....	165	171,750
District at Craryville (GO)			5.000%, 01/01/22 .....	190	205,928
(ST AID WITHHLDG)			Triborough Bridge & Tunnel		
5.000%, 06/15/20 .....	100	102,403	Authority (RB) Series A-1		
4.000%, 06/15/22 .....	250	268,878	5.000%, 11/15/19 .....	300	300,363
Town of Amherst (BAN)			Triborough Bridge & Tunnel		
3.250%, 11/07/19 .....	3,915	3,915,666	Authority (RB) Series B		
Town of Babylon (GO)			5.000%, 11/15/19 .....	2,215	2,217,680
5.000%, 10/01/20 .....	400	414,316	5.000%, 11/15/20 .....	570	593,319
3.000%, 07/01/25 .....	375	414,079	5.000%, 11/15/22 .....	190	212,127
Town of Babylon (GO) Series			Triborough Bridge & Tunnel		
2.000%, 06/01/20 .....	150	150,831	Authority Series B		
Town of Bedford (GO)			4.000%, 11/15/20 .....	940	968,839
Series A			Tuckahoe Union Free School		
3.000%, 03/15/21 .....	455	467,544	District (GO) (ST AID		
3.000%, 03/15/25 .....	330	362,984	WITHHLDG)		
Town of Brookhaven (GO)			5.000%, 07/15/21 .....	230	245,401
5.000%, 04/15/20 .....	200	203,596	Ulster County (GO)		
Town of Brookhaven (GO)			2.000%, 11/15/22 .....	240	245,964
Series			Village of Croton-On-Hudson		
3.000%, 03/15/22 .....	650	680,816	(GO) Series A		
Town of Brookhaven (GO)			3.000%, 04/01/21 .....	300	308,028
Series A			Village of Farmingdale (GO)		
5.000%, 09/15/20 .....	1,040	1,076,046	3.000%, 07/15/21 .....	215	222,291
5.000%, 09/15/21 .....	1,000	1,074,640	Village of Mamaroneck (GO)		
Town of Cheektowaga (GO)			5.000%, 08/15/22 .....	1,090	1,207,437
5.000%, 07/15/23 .....	265	302,508	Wantagh Union Free School		
Town of Clarence (GO)			District (GO) (ST AID		
2.000%, 08/01/21 .....	250	254,523	WITHHLDG)		
2.250%, 08/01/24 .....	210	220,632	2.000%, 11/15/22 .....	250	256,213

**DFA NY MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
NEW YORK — (Continued)				
Washingtonville Central School District (GO) (ST AID WITHHLDG)				
5.000%, 06/15/20 .....	750	\$ 768,022		
Westchester County (GO) Series				
5.000%, 11/15/20 .....	500	520,665		
5.000%, 12/01/20 .....	500	521,550		
5.000%, 11/15/22 .....	525	586,808		
5.000%, 12/01/22 .....	1,000	1,119,410		
Westchester County (GO) Series A				
5.000%, 01/01/20 .....	1,050	1,056,678		
5.000%, 01/15/20 .....	500	503,960		
Yorktown Central School District (GO) (ST AID WITHHLDG)				
2.000%, 07/01/21 .....	400	<u>406,028</u>		
TOTAL MUNICIPAL BONDS...		<u>119,336,173</u>		
			TEMPORARY CASH INVESTMENTS — (0.5%)	
			BlackRock Liquidity Funds New York Money Fund Portfolio ..	551,701
				\$ 551,701
			TOTAL INVESTMENTS — (100.0%)	
			(Cost \$118,787,904).....	<u>\$119,887,874</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>
Municipal Bonds.....	—	\$119,336,173	—	\$119,336,173
Temporary Cash Investments.....	\$551,701	—	—	551,701
TOTAL.....	<u>\$551,701</u>	<u>\$119,336,173</u>	<u>—</u>	<u>\$119,887,874</u>

See accompanying Notes to Financial Statements.

**DFA MN MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			MINNESOTA — (Continued)		
MINNESOTA — (100.0%)			5.000%, 12/01/19 .....	245	\$ 245,711
Bloomington Independent			5.000%, 12/01/19 .....	500	501,450
School District No. 271			2.000%, 12/01/20 .....	520	524,872
(GO) (SD CRED PROG)			3.000%, 12/01/27 .....	5,000	5,375,900
Series A			City of New Ulm (GO)		
5.000%, 02/01/21 .....	100	\$ 104,718	Series B		
Chaska Independent School			2.000%, 12/01/19 .....	325	325,195
District No. 112 (GO) (SD			City of Red Wing (GO)		
CRED PROG) Series A			Series A		
5.000%, 02/01/21 .....	1,150	1,203,969	4.000%, 02/01/26 .....	700	806,925
City of Bemidji (GO) (AGM)			City of Richfield (GO) Series A		
Series A			3.000%, 02/01/24 .....	255	272,335
5.000%, 02/01/20 .....	230	232,086	City of Rochester (GO)		
5.000%, 02/01/21 .....	575	601,691	Series A		
City of Brainerd (GO) (MN			5.000%, 02/01/20 .....	1,000	1,009,320
CRED PROG) Series A			City of Saint Cloud (GO)		
5.000%, 10/01/21 .....	570	610,738	Series A		
City of Cambridge (GO)			3.000%, 02/01/24 .....	450	473,827
Series A			City of Saint Cloud (GO)		
3.000%, 02/01/23 .....	375	395,212	Series B		
City of Chaska (GO) Series B			5.000%, 02/01/20 .....	275	277,527
5.000%, 02/01/21 .....	385	403,264	City of Saint Cloud (RB)		
City of Circle Pines (GO)			Series A		
Series B			□ 5.125%, 05/01/30		
3.000%, 02/01/21 .....	215	219,833	(Pre-refunded @ \$100,		
City of Duluth (GO) Series A			5/1/20).....	300	305,769
3.000%, 02/01/20 .....	240	241,042	City of Saint Francis (GO)		
City of East Grand Forks (GO)			Series A		
Series A			3.000%, 02/01/20 .....	285	286,237
3.000%, 02/01/21 .....	200	204,372	City of Saint Paul (GO)		
City of Hopkins (GO) Series D			Series A		
3.000%, 02/01/22 .....	130	135,181	5.000%, 09/01/21 .....	610	652,743
City of Kasson (GO)			City of Saint Paul (GO)		
4.000%, 02/01/23 .....	320	347,584	Series B		
City of Kasson (GO) Series A			5.000%, 11/01/20 .....	835	866,864
2.000%, 02/01/20 .....	160	160,298	City of Saint Paul Sewer		
City of Lakeville (GO)			Revenue (RB) Series C		
Series A			3.000%, 12/01/19 .....	250	250,353
5.000%, 02/01/20 .....	470	474,380	City of Savage (GO) Series A		
City of Lakeville (GO)			3.000%, 02/01/22 .....	325	332,134
Series B			City of Shoreview (GO)		
5.000%, 02/01/24 .....	710	820,746	Series A		
City of Mankato (GO) Series A			3.000%, 02/01/21 .....	290	296,592
2.000%, 02/01/20 .....	1,320	1,322,719	City of State Paul (GO)		
City of Marshall (GO) Series B			Series D		
5.000%, 02/01/21 .....	110	115,148	5.000%, 03/01/20 .....	500	506,265
City of Minneapolis (GO)			City of State Paul (GO)		
2.000%, 12/01/19 .....	100	100,066	Series E		
4.000%, 12/01/19 .....	300	300,645	5.000%, 12/01/19 .....	170	170,493

**DFA MN MUNICIPAL BOND 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>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
City of Waconia (GO) Series A			Hennepin County (GO)		
3.000%, 02/01/23 .....	450	\$ 474,840	Series B		
3.000%, 02/01/26 .....	820	893,390	5.000%, 12/01/21 .....	2,000	\$2,158,340
City of West Saint Paul (GO)			Hennepin County Sales Tax		
Series A			Revenue (RB)		
3.000%, 02/01/23 .....	230	242,245	5.000%, 12/15/19 .....	250	251,100
City of Woodbury (GO)			Housing & Redevelopment		
Series A			Authority of The City of		
2.000%, 02/01/20 .....	135	135,285	Saint Paul Minnesota (RB)		
2.000%, 02/01/22 .....	145	147,807	Series A1		
Cloquet Independent School			5.250%, 11/15/29		
District No. 94 (GO) (SD			(Pre-refunded @ \$100,		
CRED PROG) Series A			11/15/19).....	350	350,430
5.000%, 04/01/22 .....	910	991,900	Itasca County (GO) Series A		
Cook County (GO) Series A			5.000%, 02/01/23 .....	865	964,899
3.000%, 02/01/21 .....	180	184,001	Lakeville Independent School		
County of Itasca (GO)			District No. 194 (GO) (SD		
Series A			CRED PROG) Series A		
5.000%, 02/01/24 .....	545	626,352	5.000%, 02/01/20 .....	345	348,164
County of Olmsted (GO)			Luverne Independent School		
Series A			District No. 2184 (GO) (SD		
5.000%, 02/01/24 .....	675	781,198	CRED PROG) Series A		
4.000%, 02/01/27 .....	445	502,779	4.000%, 02/01/21 .....	510	527,666
County of Rice (GO)			Mahtomedi Independent		
3.000%, 02/01/20 .....	220	220,981	School District No. 832		
County of Sherburne (GO)			(GO) (SD CRED PROG)		
Series A			Series A		
3.000%, 02/01/24 .....	1,360	1,446,659	5.000%, 02/01/21 .....	175	183,257
County of Swift (GO) Series A			Metropolitan Council (GO)		
3.000%, 02/01/23 .....	215	226,868	Series A		
Dakota County Community			5.000%, 03/01/20 .....	1,000	1,012,600
Development Agency (RB)			Metropolitan Council (GO)		
(CNTY GTD) Series B			Series B		
5.000%, 01/01/23 .....	1,180	1,320,290	5.000%, 03/01/21 .....	350	367,902
Eden Prairie Independent			Metropolitan Council (GO)		
School District No. 272			Series C		
(GO) (SD CRED PROG)			5.000%, 03/01/26 .....	1,550	1,900,439
Series C			Milaca Independent School		
5.000%, 02/01/20 .....	1,105	1,115,133	District No. 912 (GO) (SD		
Fosston Independent School			CRED PROG) Series A		
District No. 601 (GO) (SD			4.000%, 02/01/23 .....	825	893,104
CRED PROG)			4.000%, 02/01/24 .....	830	918,362
4.000%, 02/01/25 .....	550	623,694	Minneapolis Special School		
Hastings Independent School			District No. 1 (GO) (SD		
District No. 200 (GO) (SD			CRED PROG) Series A		
CRED PROG) Series A			5.000%, 02/01/22 .....	750	814,005
5.000%, 02/01/21 .....	740	774,728	Minneapolis Special School		
Hennepin County (GO)			District No. 1 (GO) (SD		
Series A			CRED PROG) Series B		
5.000%, 12/01/20 .....	400	416,536	5.000%, 02/01/24 .....	1,200	1,389,336
5.000%, 12/01/22 .....	2,125	2,371,202			

**DFA MN MUNICIPAL BOND 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>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
Minnesota Higher Education Facilities Authority (RB) Series 7-K2-HA			North Branch Independent School District No. 138 (GO) (SD CRED PROG) Series A		
□ 6.000%, 10/01/40 (Pre-refunded @ \$100, 10/1/21).....	450	\$ 490,356	5.000%, 02/01/20 .....	300	\$ 302,751
Minnesota Public Facilities Authority (RB) Series C			North St Paul-Maplewood-Oakdale Independent School District No. 622 (GO) (SD CRED PROG) Series A		
□ 3.250%, 03/01/24 (Pre-refunded @ \$100, 3/1/20).....	770	775,244	5.000%, 02/01/22 .....	255	276,111
Minnesota State (GO)			3.000%, 02/01/24 .....	255	272,881
Series A			Northern Municipal Power Agency (RB)		
5.000%, 08/01/20 .....	2,585	2,658,828	5.000%, 01/01/23 .....	740	824,071
5.000%, 08/01/20 .....	2,000	2,057,120	Olmsted County (GO)		
5.000%, 08/01/20 .....	1,000	1,028,560	Series A		
5.000%, 08/01/20 .....	1,000	1,028,560	4.000%, 02/01/20 .....	545	548,766
5.000%, 10/01/20 .....	505	522,655	Osseo Independent School District No. 279 (GO) (SD CRED PROG) Series C		
□ 5.000%, 08/01/23 (Pre-refunded @ \$100, 8/1/20).....	250	257,083	5.000%, 02/01/20 .....	780	787,192
Minnesota State (GO)			5.000%, 02/01/21 .....	350	366,513
Series D			Pine City Independent School District No. 578 (GO) (SD CRED PROG) Series A		
5.000%, 08/01/20 .....	1,975	2,031,406	2.000%, 02/01/21 .....	300	303,021
5.000%, 08/01/22 .....	1,820	2,009,790	Robbinsdale Independent School District No. 281 (GO) (SD CRED PROG) Series A		
Minnesota State (GO) (ETM)			5.000%, 02/01/20 .....	250	252,255
Series D			Rochester Independent School District No. 535 (GO) (SD CRED PROG) Series B		
5.000%, 08/01/20 (Pre-refunded @ \$100, 8/1/20).....	25	25,708	5.000%, 02/01/20 .....	205	206,880
Moorhead Independent School District No. 152 (GO) (SD CRED PROG) Series A			5.000%, 02/01/22 .....	210	227,970
4.000%, 02/01/24 .....	600	667,278	Rosemount-Apple Valley-Eagan Independent School District No 196 (GO) (SD CRED PROG) Series A		
Morris Area Schools			5.000%, 02/01/21 .....	765	801,093
Independent School District No. 2769 (GO) (SD CRED PROG) Series A			St Louis County Independent School District No. 2142 (GO) (SD CRED PROG) Series A		
4.000%, 02/01/23 .....	1,490	1,620,420	3.000%, 02/01/20 .....	600	602,574
4.000%, 02/01/24 .....	300	333,378	Three Rivers Park District (GO) Series C		
New London-Spicer Independent School District No. 345 (GO) (SD CRED PROG) Series A			5.000%, 02/01/21 .....	1,060	1,110,551
3.000%, 02/01/23 .....	150	158,330			
New Prague Independent School District No. 721 (GO) (SD CRED PROG) Series A					
4.000%, 02/01/20 .....	605	609,017			

**DFA MN MUNICIPAL BOND 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>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
Washington County (GO)			White Bear Lake Independent		
Series A			School District No. 624		
5.000%, 02/01/21 .....	310	\$ 324,784	(GO) (SD CRED PROG)		
5.000%, 02/01/21 .....	1,000	1,047,690	Series A		
Watertown-Mayer Independent			3.000%, 02/01/23 .....	350	\$ 363,363
School District No. 111			TOTAL MUNICIPAL BONDS...		<u>72,946,220</u>
(GO) (SD CRED PROG)			TOTAL INVESTMENTS — (100.0%)		
Series B			(Cost \$72,467,694).....		<u>\$72,946,220</u>
4.000%, 02/01/20 .....	500	503,345			
Westonka Independent School					
District No. 277 (GO) (SD					
CRED PROG) Series A					
2.000%, 02/01/20 .....	500	500,980			

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>
Municipal Bonds.....	—	\$72,946,220	—	\$72,946,220
TOTAL.....	—	<u>\$72,946,220</u>	—	<u>\$72,946,220</u>

See accompanying Notes to Financial Statements.

**DFA OREGON MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			OREGON — (Continued)		
OREGON — (100.0%)			Clackamas County Service		
Blue Mountain Community			District No. 1 (RB)		
College District			5.000%, 12/01/26 .....	230	\$ 286,272
4.000%, 06/15/23 .....	160	\$ 175,782	Clatsop County School District		
City of Bend Water Revenue			No. 30		
5.000%, 12/01/23 .....	400	460,604	Warrenton-Hammond		
City of Bend Water Revenue			Series		
(RB)			5.000%, 06/15/29 .....	500	651,990
5.000%, 12/01/26 .....	200	245,908	Columbia Gorge Community		
City of Cottage Grove			College District		
5.000%, 09/01/26 .....	500	613,690	4.000%, 04/01/26 .....	75	86,541
4.000%, 06/01/29 .....	100	119,888	County of Clackamas		
City of Eugene Water Utility			5.000%, 06/01/21 .....	750	795,300
System Revenue			Deschutes County		
4.000%, 08/01/20 .....	100	102,105	Administrative School		
City of Lake Oswego (GO)			District No. 1 Bend-La Pine		
5.000%, 06/01/28 .....	450	579,001	5.000%, 06/15/20 .....	440	450,353
City of Newberg			Linn & Benton Counties		
4.000%, 12/01/25 .....	100	115,023	School District No 8J		
City of Portland (GO)			Greater Albany		
5.000%, 06/15/20 .....	1,015	1,039,015	5.000%, 06/15/26 .....	380	469,657
5.000%, 06/15/23 .....	100	113,618	Metro (GO)		
City of Portland (GO) Series B			5.000%, 06/01/20 .....	500	511,140
5.000%, 06/15/26 .....	100	123,665	Metropolitan Wastewater		
City of Portland Sewer			Management Commission		
System Revenue Series			(RB)		
5.000%, 05/01/24 .....	260	303,542	5.000%, 11/01/23 .....	600	689,406
City of Portland Sewer			Multnomah & Clackamas		
System Revenue Series A			Counties School District No.		
5.000%, 06/15/23 .....	140	158,852	10JT Gresham-Barlow		
City of Redmond Series B-			Series		
5.000%, 06/01/30 .....	80	101,730	5.000%, 06/15/27 .....	500	629,480
City of Salem (GO)			Multnomah County (GO)		
5.000%, 06/01/23 .....	145	164,542	5.000%, 06/01/24 .....	650	760,740
5.000%, 06/01/25 .....	375	451,778	Oregon State Department of		
5.000%, 06/01/26 .....	150	184,904	Transportation (RB)		
City of Salem Water & Sewer			Series A		
Revenue			5.000%, 11/15/23 .....	125	143,904
5.000%, 06/01/25 .....	600	721,404	Oregon State Lottery Series A		
City of Springfield Sewer			□ 5.250%, 04/01/27 .....	1,000	1,056,090
System Revenue (RB)			Portland Community College		
4.000%, 04/01/24 .....	140	156,397	District		
4.000%, 04/01/26 .....	250	289,963	5.000%, 06/15/23 .....	500	567,900
4.000%, 04/01/27 .....	265	311,285	Portland Community College		
Clackamas Community			District (GO)		
College District Series			5.000%, 06/15/23 .....	100	113,580
4.000%, 06/15/25 .....	110	126,066	5.000%, 06/15/25 .....	100	120,363
Clackamas County School			State of Oregon (GO)		
District No 7J Lake Oswego			5.000%, 06/01/28 .....	150	192,470
5.250%, 06/01/25 .....	215	261,133			



**DFA OREGON MUNICIPAL BOND 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>
OREGON — (Continued)			OREGON — (Continued)		
State of Oregon (GO)			Washington & Clackamas		
Series H			Counties School District No.		
5.000%, 06/01/25 .....	145	\$ 174,339	23J Tigard-Tualatin		
State of Oregon Series			5.000%, 06/15/28 .....	140	\$ 176,103
5.000%, 11/01/20 .....	100	103,806	Washington Clackamas &		
State of Oregon Series D			Yamhill Counties School		
□ 5.000%, 08/01/39 .....	1,765	1,816,061	District No. 88J		
State of Oregon Series F			5.000%, 06/15/25 .....	345	414,424
5.000%, 05/01/24 .....	400	466,416	Washington County (GO)		
State of Oregon Series H			5.000%, 03/01/25 .....	410	489,987
5.000%, 08/01/23 .....	105	119,661	5.000%, 03/01/26 .....	200	245,082
State of Oregon Department			Washington County Clean		
of Transportation Series A			Water Services (RB)		
5.000%, 11/15/25 .....	520	632,668	5.000%, 10/01/23 .....	310	355,520
Tri-County Metropolitan			Washington County Clean		
Transportation District of			Water Services		
Oregon (RB) Series			5.000%, 10/01/24 .....	225	265,817
5.000%, 09/01/22 .....	725	802,821	TOTAL MUNICIPAL BONDS...		<u>22,223,103</u>
5.000%, 09/01/23 .....	325	371,745	TOTAL INVESTMENTS — (100.0%)		
Tri-County Metropolitan			(Cost \$22,222,838).....		<u>\$22,223,103</u>
Transportation District of					
Oregon (RB) Series A					
□ 5.000%, 09/01/23					
(Pre-refunded @ \$100,					
9/1/22).....	750	830,685			
Tri-County Metropolitan					
Transportation District of					
Oregon Series					
5.000%, 09/01/24 .....	435	512,887			

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>
Municipal Bonds.....	—	\$22,223,103	—	\$22,223,103
TOTAL.....	—	<u>\$22,223,103</u>	—	<u>\$22,223,103</u>

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>DFA One-Year Fixed Income Portfolio*</b>	<b>DFA Two-Year Global Fixed Income Portfolio*</b>	<b>DFA Selectively Hedged Global Fixed Income Portfolio*</b>	<b>DFA Five-Year Global Fixed Income Portfolio*</b>
<b>ASSETS:</b>				
Investment Securities at Value (including \$129,665, \$8,058, \$6,836 and \$10,122 of securities on loan, respectively).....	\$ 7,326,244	\$ 5,479,216	\$ 1,229,046	\$ 15,413,974
Temporary Cash Investments at Value & Cost.....	29,513	—	—	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$132,327, \$8,262, \$6,986 and \$10,365).....	132,331	8,262	6,987	10,366
Repurchase Agreements at Value & Cost.....	50,000	—	—	—
Foreign Currencies at Value.....	—	15,256	15	29,221
Cash.....	—	28,107	6,123	156,915
Receivables:				
Dividends and Interest.....	14,274	31,921	6,105	59,855
Securities Lending Income.....	7	1	1	1
Fund Shares Sold.....	8,657	3,853	234	11,964
Unrealized Gain on Forward Currency Contracts.....	—	2,299	435	25,285
Prepaid Expenses and Other Assets.....	75	37	9	149
Total Assets.....	<u>7,561,101</u>	<u>5,568,952</u>	<u>1,248,955</u>	<u>15,707,730</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	132,331	8,250	6,987	10,382
Fund Shares Redeemed.....	8,376	6,302	374	9,344
Due to Advisor.....	951	704	157	3,302
Unrealized Loss on Forward Currency Contracts.....	—	34,517	5,322	127,418
Unrealized Loss on Foreign Currency Contracts.....	—	57	—	105
Accrued Expenses and Other Liabilities.....	909	702	118	1,526
Total Liabilities.....	<u>142,567</u>	<u>50,532</u>	<u>12,958</u>	<u>152,077</u>
<b>NET ASSETS</b> .....	<u>\$ 7,418,534</u>	<u>\$ 5,518,420</u>	<u>\$ 1,235,997</u>	<u>\$ 15,555,653</u>
Institutional Class Shares — based on net assets of \$7,418,534; \$5,518,420; \$1,235,997 and \$15,555,653 and shares outstanding of 719,789,370, 550,184,505, 126,283,417 and 1,418,778,318, respectively.....	<u>\$ 10.31</u>	<u>\$ 10.03</u>	<u>\$ 9.79</u>	<u>\$ 10.96</u>
NUMBER OF SHARES AUTHORIZED.....	<u>4,000,000,000</u>	<u>4,000,000,000</u>	<u>1,000,000,000</u>	<u>6,600,000,000</u>
Investment Securities at Cost.....	<u>\$ 7,371,181</u>	<u>\$ 5,490,442</u>	<u>\$ 1,230,282</u>	<u>\$ 15,651,641</u>
Foreign Currencies at Cost.....	<u>\$ —</u>	<u>\$ 15,219</u>	<u>\$ 15</u>	<u>\$ 29,080</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 7,425,246	\$ 5,479,858	\$ 1,285,514	\$ 15,620,034
Total Distributable Earnings (Loss).....	(6,712)	38,562	(49,517)	(64,381)
<b>NET ASSETS</b> .....	<u>\$ 7,418,534</u>	<u>\$ 5,518,420</u>	<u>\$ 1,235,997</u>	<u>\$ 15,555,653</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	<u>DFA World ex U.S. Government Fixed Income Portfolio</u>	<u>DFA Short- Term Government Portfolio</u>	<u>DFA Intermediate Government Fixed Income Portfolio</u>	<u>DFA Short- Term Extended Quality Portfolio*</u>
<b>ASSETS:</b>				
Investment Securities at Value (including \$0, \$0, \$0 and \$52,285 of securities on loan, respectively).....	\$ 1,473,778	\$ 2,303,275	\$ 5,541,980	\$ 6,490,142
Temporary Cash Investments at Value & Cost.....	—	96,120	19,916	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$0, \$0, \$0 and \$53,497).....	—	—	—	53,504
Foreign Currencies at Value.....	13	—	—	6,381
Cash .....	40,482	—	—	29,823
Receivables:				
Dividends and Interest.....	11,768	1,234	51,118	31,349
Securities Lending Income.....	—	—	—	9
Fund Shares Sold.....	5,039	709	3,176	5,764
Unrealized Gain on Forward Currency Contracts.....	1,000	—	—	999
Unrealized Gain on Foreign Currency Contracts.....	46	—	—	—
Prepaid Expenses and Other Assets .....	45	20	32	71
Total Assets.....	<u>1,532,171</u>	<u>2,401,358</u>	<u>5,616,222</u>	<u>6,618,042</u>
<b>LIABILITIES:</b>				
Payables:				
Due to Custodian .....	—	89,844	—	—
Upon Return of Securities Loaned.....	—	—	—	53,485
Investment Securities Purchased.....	23,015	—	—	—
Fund Shares Redeemed.....	1,216	4,097	4,080	4,932
Due to Advisor.....	143	318	475	965
Unrealized Loss on Forward Currency Contracts.....	20,279	—	—	24,012
Unrealized Loss on Foreign Currency Contracts.....	—	—	—	13
Accrued Expenses and Other Liabilities.....	145	241	480	589
Total Liabilities.....	<u>44,798</u>	<u>94,500</u>	<u>5,035</u>	<u>83,996</u>
<b>NET ASSETS</b> .....	<u>\$ 1,487,373</u>	<u>\$ 2,306,858</u>	<u>\$ 5,611,187</u>	<u>\$ 6,534,046</u>
Institutional Class Shares — based on net assets of \$1,487,373; \$2,306,858; \$5,611,187 and \$6,534,046 and shares outstanding of 137,143,603, 218,336,337, 431,923,613 and 596,594,337, respectively.....	<u>\$ 10.85</u>	<u>\$ 10.57</u>	<u>\$ 12.99</u>	<u>\$ 10.95</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>1,500,000,000</u>	<u>1,700,000,000</u>	<u>3,000,000,000</u>
Investment Securities at Cost.....	<u>\$ 1,425,526</u>	<u>\$ 2,303,872</u>	<u>\$ 5,298,515</u>	<u>\$ 6,509,767</u>
Foreign Currencies at Cost.....	<u>\$ 13</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 6,347</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 1,380,151	\$ 2,328,507	\$ 5,377,994	\$ 6,476,220
Total Distributable Earnings (Loss).....	107,222	(21,649)	233,193	57,826
<b>NET ASSETS</b> .....	<u>\$ 1,487,373</u>	<u>\$ 2,306,858</u>	<u>\$ 5,611,187</u>	<u>\$ 6,534,046</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	DFA Intermediate- Term Extended Quality Portfolio*	DFA Targeted Credit Portfolio*	DFA Global Core Plus Fixed Income Portfolio*	DFA Investment Grade Portfolio *
<b>ASSETS:</b>				
Investment Securities at Value (including \$108,111, \$20,437, \$74,172 and \$679,123 of securities on loan, respectively).....	\$ 1,691,382	\$ 757,347	\$ 1,499,278	\$ 9,735,940
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$110,395, \$20,913, \$75,809 and \$693,546).....	110,406	20,916	75,815	693,614
Foreign Currencies at Value.....	—	70	230	1
Cash .....	4,650	4,755	36,448	27,471
Receivables:				
Dividends and Interest.....	15,094	5,960	13,544	86,343
Securities Lending Income.....	18	3	24	147
Fund Shares Sold.....	4,114	2,309	3,315	10,100
Unrealized Gain on Forward Currency Contracts.....	—	409	746	656
Unrealized Gain on Foreign Currency Contracts.....	—	—	73	—
Prepaid Expenses and Other Assets .....	34	29	23	67
Total Assets.....	<u>1,825,698</u>	<u>791,798</u>	<u>1,629,496</u>	<u>10,554,339</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	110,421	20,916	75,812	693,605
Investment Securities Purchased.....	1,825	—	16,631	—
Fund Shares Redeemed.....	670	601	272	8,527
Due to Advisor.....	255	85	256	1,494
Unrealized Loss on Forward Currency Contracts.....	—	3,508	15,003	6,729
Accrued Expenses and Other Liabilities.....	151	81	143	690
Total Liabilities.....	<u>113,322</u>	<u>25,191</u>	<u>108,117</u>	<u>711,045</u>
<b>NET ASSETS</b> .....	<u>\$ 1,712,376</u>	<u>\$ 766,607</u>	<u>\$ 1,521,379</u>	<u>\$ 9,843,294</u>
Institutional Class Shares — based on net assets of \$1,712,376; \$766,607; \$1,521,379 and \$9,843,294 and shares outstanding of 151,724,797, 75,204,739, 144,944,040 and 864,696,344, respectively.....	<u>\$ 11.29</u>	<u>\$ 10.19</u>	<u>\$ 10.50</u>	<u>\$ 11.38</u>
NUMBER OF SHARES AUTHORIZED.....	<u>2,000,000,000</u>	<u>1,000,000,000</u>	<u>2,000,000,000</u>	<u>2,000,000,000</u>
Investment Securities at Cost.....	<u>\$ 1,600,959</u>	<u>\$ 755,321</u>	<u>\$ 1,456,886</u>	<u>\$ 9,268,791</u>
Foreign Currencies at Cost.....	<u>\$ —</u>	<u>\$ 70</u>	<u>\$ 229</u>	<u>\$ 1</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 1,635,003	\$ 752,835	\$ 1,459,438	\$ 9,395,141
Total Distributable Earnings (Loss).....	77,373	13,772	61,941	448,153
<b>NET ASSETS</b> .....	<u>\$ 1,712,376</u>	<u>\$ 766,607</u>	<u>\$ 1,521,379</u>	<u>\$ 9,843,294</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	DFA Diversified Fixed Income Portfolio	DFA LTIP Portfolio	DFA Inflation- Protected Securities Portfolio	DFA Short- Duration Real Return Portfolio*
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value.....	\$ 844,613	—	—	—
Investment Securities at Value (including \$0, \$0, \$0 and \$36,084 of securities on loan, respectively).....	209,894	\$ 214,038	\$ 4,860,760	\$ 1,487,454
Temporary Cash Investments at Value & Cost.....	10,216	—	27,471	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$0, \$0, \$0 and \$36,966).....	—	—	—	36,970
Foreign Currencies at Value.....	—	—	—	20
Cash.....	—	1,911	—	6,588
Receivables:				
Investment Securities/Affiliated Investment Companies Sold.....	—	—	—	5
Dividends and Interest.....	324	396	11,528	7,530
Securities Lending Income.....	—	—	—	4
Fund Shares Sold.....	1,230	137	3,366	902
Due from Advisor.....	30	—	—	—
Unrealized Gain on Swap Contracts.....	—	—	—	3,494
Unrealized Gain on Forward Currency Contracts.....	—	—	—	94
Prepaid Expenses and Other Assets.....	27	4	39	23
Total Assets.....	1,066,334	216,486	4,903,164	1,543,084
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	—	—	—	36,961
Investment Securities/Affiliated Investment Companies Purchased.....	—	1,376	10,692	—
Fund Shares Redeemed.....	1,329	32	3,943	932
Due to Advisor.....	—	14	413	243
Unrealized Loss on Swap Contracts.....	—	—	—	16,489
Unrealized Loss on Forward Currency Contracts.....	—	—	—	3,505
Accrued Expenses and Other Liabilities.....	55	24	380	157
Total Liabilities.....	1,384	1,446	15,428	58,287
<b>NET ASSETS</b> .....	<b>\$ 1,064,950</b>	<b>\$ 215,040</b>	<b>\$ 4,887,736</b>	<b>\$ 1,484,797</b>
Institutional Class Shares — based on net assets of \$1,064,950; \$215,040; \$4,887,736 and \$1,484,797 and shares outstanding of 106,490,100, 21,272,963, 406,287,571 and 147,637,501, respectively.....	<b>\$ 10.00</b>	<b>\$ 10.11</b>	<b>\$ 12.03</b>	<b>\$ 10.06</b>
NUMBER OF SHARES AUTHORIZED.....	1,000,000,000	1,000,000,000	1,500,000,000	1,500,000,000
Investments in Affiliated Investment Companies at Cost.....	\$ 819,085	\$ —	\$ —	\$ —
Investment Securities at Cost.....	\$ 207,802	\$ 192,915	\$ 4,713,720	\$ 1,479,828
Foreign Currencies at Cost.....	\$ —	\$ —	\$ —	\$ 20
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 1,037,835	\$ 195,200	\$ 4,736,477	\$ 1,480,006
Total Distributable Earnings (Loss).....	27,115	19,840	151,259	4,791
<b>NET ASSETS</b> .....	<b>\$ 1,064,950</b>	<b>\$ 215,040</b>	<b>\$ 4,887,736</b>	<b>\$ 1,484,797</b>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	<u>DFA Municipal Real Return Portfolio</u>	<u>DFA California Municipal Real Return Portfolio</u>	<u>DFA Municipal Bond Portfolio</u>	<u>DFA Short- Term Municipal Bond Portfolio</u>
<b>ASSETS:</b>				
Investment Securities at Value.....	\$ 884,942	\$ 131,994	\$ 501,270	\$ 2,584,019
Temporary Cash Investments at Value & Cost.....	—	—	—	33,048
Cash .....	2,867	4,231	1,096	—
Receivables:				
Dividends and Interest.....	8,802	1,788	5,915	32,456
Fund Shares Sold.....	221	1,051	1,670	1,843
Unrealized Gain on Swap Contracts.....	4,549	—	—	—
Prepaid Expenses and Other Assets .....	20	14	18	35
Total Assets.....	<u>901,401</u>	<u>139,078</u>	<u>509,969</u>	<u>2,651,401</u>
<b>LIABILITIES:</b>				
Payables:				
Investment Securities Purchased.....	—	103	—	29,022
Fund Shares Redeemed.....	84	9	24	3,462
Due to Advisor.....	150	15	65	446
Due to Broker.....	25	—	—	—
Unrealized Loss on Swap Contracts.....	16,912	3,346	—	—
Accrued Expenses and Other Liabilities.....	88	30	50	222
Total Liabilities.....	<u>17,259</u>	<u>3,503</u>	<u>139</u>	<u>33,152</u>
<b>NET ASSETS</b> .....	<u>\$ 884,142</u>	<u>\$ 135,575</u>	<u>\$ 509,830</u>	<u>\$ 2,618,249</u>
Institutional Class Shares — based on net assets of \$884,142; \$135,575; \$509,830 and \$2,618,249 and shares outstanding of 88,493,094, 13,529,163, 49,370,619 and 257,186,498, respectively.....	<u>\$ 9.99</u>	<u>\$ 10.02</u>	<u>\$ 10.33</u>	<u>\$ 10.18</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>500,000,000</u>	<u>1,000,000,000</u>	<u>1,500,000,000</u>
Investment Securities at Cost.....	<u>\$ 857,292</u>	<u>\$ 128,035</u>	<u>\$ 491,441</u>	<u>\$ 2,578,485</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 871,066	\$ 134,990	\$ 499,881	\$ 2,612,321
Total Distributable Earnings (Loss).....	13,076	585	9,949	5,928
<b>NET ASSETS</b> .....	<u>\$ 884,142</u>	<u>\$ 135,575</u>	<u>\$ 509,830</u>	<u>\$ 2,618,249</u>

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>DFA Intermediate- Term Municipal Bond Portfolio</b>	<b>DFA California Short-Term Municipal Bond Portfolio</b>	<b>DFA California Intermediate- Term Municipal Bond Portfolio</b>
<b>ASSETS:</b>			
Investment Securities at Value.....	\$ 2,037,008	\$ 1,207,873	\$ 500,009
Temporary Cash Investments at Value & Cost.....	—	5,262	17,054
Cash .....	23,184	—	—
Receivables:			
Investment Securities Sold.....	—	1,932	—
Dividends and Interest.....	22,680	15,492	6,146
Fund Shares Sold.....	2,220	764	435
Prepaid Expenses and Other Assets .....	39	14	16
Total Assets.....	<u>2,085,131</u>	<u>1,231,337</u>	<u>523,660</u>
<b>LIABILITIES:</b>			
Payables:			
Due to Custodian .....	—	1,932	—
Investment Securities Purchased.....	13,460	617	3,793
Fund Shares Redeemed.....	1,568	154	317
Due to Advisor.....	300	208	69
Accrued Expenses and Other Liabilities.....	144	100	50
Total Liabilities.....	<u>15,472</u>	<u>3,011</u>	<u>4,229</u>
<b>NET ASSETS</b> .....	<u>\$ 2,069,659</u>	<u>\$ 1,228,326</u>	<u>\$ 519,431</u>
Institutional Class Shares — based on net assets of \$2,069,659; \$1,228,326 and \$519,431 and shares outstanding of 199,464,286, 119,214,011 and 48,457,612, respectively.....	<u>\$ 10.38</u>	<u>\$ 10.30</u>	<u>\$ 10.72</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,500,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>
Investment Securities at Cost.....	<u>\$ 1,981,743</u>	<u>\$ 1,202,548</u>	<u>\$ 486,430</u>
<b>NET ASSETS CONSIST OF:</b>			
Paid-In Capital.....	\$ 2,014,057	\$ 1,223,376	\$ 505,813
Total Distributable Earnings (Loss).....	<u>55,602</u>	<u>4,950</u>	<u>13,618</u>
<b>NET ASSETS</b> .....	<u>\$ 2,069,659</u>	<u>\$ 1,228,326</u>	<u>\$ 519,431</u>

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>DFA NY Municipal Bond Portfolio</u>	<u>DFA MN Municipal Bond Portfolio</u>	<u>DFA Oregon Municipal Bond Portfolio</u>
<b>ASSETS:</b>			
Investment Securities at Value.....	\$ 119,336	\$ 72,946	\$ 22,223
Temporary Cash Investments at Value & Cost.....	552	—	—
Cash .....	—	415	1,151
Receivables:			
Dividends and Interest.....	1,410	818	303
Fund Shares Sold.....	20	—	—
Due from Advisor.....	—	—	1
Deferred Offering Costs.....	—	—	51
Prepaid Expenses and Other Assets .....	7	8	—
Total Assets.....	<u>121,325</u>	<u>74,187</u>	<u>23,729</u>
<b>LIABILITIES:</b>			
Payables:			
Investment Securities Purchased.....	—	—	578
Fund Shares Redeemed.....	126	30	—
Due to Advisor.....	10	7	—
Accrued Expenses and Other Liabilities.....	20	11	7
Total Liabilities.....	<u>156</u>	<u>48</u>	<u>585</u>
<b>NET ASSETS</b> .....	<u>\$ 121,169</u>	<u>\$ 74,139</u>	<u>\$ 23,144</u>
Institutional Class Shares — based on net assets of \$121,169; \$74,139 and \$23,144 and shares outstanding of 11,808,602, 7,377,479 and 2,314,029, respectively.....	<u>\$ 10.26</u>	<u>\$ 10.05</u>	<u>\$ 10.00</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>500,000,000</u>	<u>500,000,000</u>
Investment Securities at Cost.....	<u>\$ 118,236</u>	<u>\$ 72,468</u>	<u>\$ 22,223</u>
<b>NET ASSETS CONSIST OF:</b>			
Paid-In Capital.....	\$ 120,041	\$ 73,683	\$ 23,141
Total Distributable Earnings (Loss).....	1,128	456	3
<b>NET ASSETS</b> .....	<u>\$ 121,169</u>	<u>\$ 74,139</u>	<u>\$ 23,144</u>

See accompanying Notes to Financial Statements.



**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

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

**(Amounts in thousands)**

	DFA One-Year Fixed Income Portfolio#	DFA Two-Year Global Fixed Income Portfolio#	DFA Selectively Hedged Global Fixed Income Portfolio#	DFA Five-Year Global Fixed Income Portfolio#
<b>Investment Income</b>				
Interest.....	\$188,850	\$112,199	\$ 21,603	\$ 136,036
Income from Securities Lending.....	296	61	17	36
Total Investment Income.....	<u>189,146</u>	<u>112,260</u>	<u>21,620</u>	<u>136,072</u>
<b>Expenses</b>				
Investment Management Fees.....	11,806	8,389	1,820	37,566
Accounting & Transfer Agent Fees.....	1,260	978	164	2,711
Custodian Fees.....	179	239	49	1,016
Filing Fees.....	188	158	42	277
Shareholders' Reports.....	277	185	45	586
Directors'/Trustees' Fees & Expenses.....	48	34	7	90
Professional Fees.....	141	103	24	278
Other.....	160	117	29	307
Total Expenses.....	<u>14,059</u>	<u>10,203</u>	<u>2,180</u>	<u>42,831</u>
Fees Paid Indirectly (Note C).....	—	(171)	(27)	(755)
Net Expenses.....	<u>14,059</u>	<u>10,032</u>	<u>2,153</u>	<u>42,076</u>
<b>Net Investment Income (Loss).....</b>	<u><u>175,087</u></u>	<u><u>102,228</u></u>	<u><u>19,467</u></u>	<u><u>93,996</u></u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	7,758	(14,551)	(7,643)	(223,369)
Affiliated Investment Companies Shares Sold.....	23	3	—	—
Foreign Currency Transactions.....	—	(1,144)	(12)	(1,934)
Forward Currency Contracts.....	—	91,348	32,151	806,336
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	37,497	57,063	28,079	374,136
Affiliated Investment Companies Shares.....	(9)	(2)	1	—
Translation of Foreign Currency-Denominated Amounts.....	—	193	43	1,187
Forward Currency Contracts.....	—	(46,587)	(10,404)	(329,331)
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u><u>45,269</u></u>	<u><u>86,323</u></u>	<u><u>42,215</u></u>	<u><u>627,025</u></u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u><u>\$220,356</u></u>	<u><u>\$188,551</u></u>	<u><u>\$ 61,682</u></u>	<u><u>\$ 721,021</u></u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

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

**(Amounts in thousands)**

	DFA World ex U.S. Government Fixed Income Portfolio	DFA Short- Term Government Portfolio	DFA Intermediate Government Fixed Income Portfolio	DFA Short- Term Extended Quality Portfolio#
<b>Investment Income</b>				
Interest.....	\$ 13,644	\$ 50,197	\$125,127	\$116,756
Income from Securities Lending.....	—	—	—	218
Total Investment Income.....	13,644	50,197	125,127	116,974
<b>Expenses</b>				
Investment Management Fees.....	2,352	4,026	5,193	12,002
Accounting & Transfer Agent Fees.....	238	433	977	1,088
Custodian Fees.....	97	25	53	153
Filing Fees.....	92	64	82	219
Shareholders' Reports.....	60	101	209	251
Directors'/Trustees' Fees & Expenses.....	8	14	30	35
Professional Fees.....	22	42	87	107
Other.....	31	51	118	121
Total Expenses.....	2,900	4,756	6,749	13,976
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	(286)	(19)	—	(774)
Fees Paid Indirectly (Note C).....	(47)	—	—	—
Net Expenses.....	2,567	4,737	6,749	13,202
<b>Net Investment Income (Loss)</b> .....	11,077	45,460	118,378	103,772
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	8,592	(15,943)	6,761	(23,319)
Affiliated Investment Companies Shares Sold.....	—	—	—	(1)
Foreign Currency Transactions.....	(339)	—	—	(77)
Forward Currency Contracts.....	79,266	—	—	113,274
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	82,846	56,188	448,239	145,875
Affiliated Investment Companies Shares.....	—	—	—	3
Translation of Foreign Currency-Denominated Amounts.....	436	—	—	212
Forward Currency Contracts.....	(37,331)	—	—	(44,073)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	133,470	40,245	455,000	191,894
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	\$144,547	\$ 85,705	\$573,378	\$295,666

\*\* 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)**

	DFA Intermediate- Term Extended Quality Portfolio#	DFA Targeted Credit Portfolio#	DFA Global Core Plus Fixed Income Portfolio#	DFA Investment Grade Portfolio #
<b>Investment Income</b>				
Interest.....	\$ 60,051	\$16,432	\$ 21,193	\$ 261,347
Income from Securities Lending.....	185	36	168	1,268
Total Investment Income.....	60,236	16,468	21,361	262,615
<b>Expenses</b>				
Investment Management Fees.....	3,472	1,348	2,331	18,076
Accounting & Transfer Agent Fees.....	289	175	202	1,658
Custodian Fees.....	12	18	44	82
Filing Fees.....	56	66	133	181
Shareholders' Reports.....	77	42	31	315
Directors'/Trustees' Fees & Expenses.....	11	5	4	53
Professional Fees.....	32	12	30	158
Organizational & Offering Costs.....	—	—	13	—
Other.....	43	20	20	203
Total Expenses.....	3,992	1,686	2,808	20,726
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	(172)	(267)	(11)	(841)
Net Expenses.....	3,820	1,419	2,797	19,885
<b>Net Investment Income (Loss)</b> .....	<b>56,416</b>	<b>15,049</b>	<b>18,564</b>	<b>242,730</b>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	596	688	(3,435)	(26,638)
Affiliated Investment Companies Shares Sold.....	(4)	—	(3)	13
Foreign Currency Transactions.....	—	(37)	35,410	(111)
Forward Currency Contracts.....	—	14,795	—	24,616
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	189,030	21,583	74,421	836,659
Affiliated Investment Companies Shares.....	9	3	7	57
Translation of Foreign Currency-Denominated Amounts.....	—	32	256	21
Forward Currency Contracts.....	—	(6,974)	(21,664)	(10,327)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<b>189,631</b>	<b>30,090</b>	<b>84,992</b>	<b>824,290</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<b>\$246,047</b>	<b>\$45,139</b>	<b>\$103,556</b>	<b>\$1,067,020</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)**

	DFA Diversified Fixed Income Portfolio	DFA LTIP Portfolio	DFA Inflation- Protected Securities Portfolio	DFA Short- Duration Real Return Portfolio#
<b>Investment Income</b>				
Income Distributions.....	\$16,905	—	—	—
Total Investment Income.....	16,905	—	—	—
<b>Fund Investment Income</b>				
Interest.....	3,744	\$ 5,237	\$104,783	\$ 32,348
Income from Securities Lending.....	—	—	—	62
Total Fund Investment Income.....	3,744	5,237	104,783	32,410
<b>Expenses</b>				
Investment Management Fees.....	1,106	196	4,652	2,910
Accounting & Transfer Agent Fees.....	193	43	593	310
Custodian Fees.....	3	2	46	61
Filing Fees.....	80	22	81	62
Shareholders' Reports.....	32	20	173	89
Directors'/Trustees' Fees & Expenses.....	5	1	27	9
Professional Fees.....	5	4	81	27
Other.....	11	7	106	170
Total Expenses.....	1,435	295	5,759	3,638
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	(1,147)	(1)	—	(37)
Net Expenses.....	288	294	5,759	3,601
<b>Net Investment Income (Loss)</b> .....	20,361	4,943	99,024	28,809
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(360)	(1,051)	19,214	(6,498)
Affiliated Investment Companies Shares Sold.....	(338)	—	—	2
Swap Contracts.....	—	—	—	(2,983)
Foreign Currency Transactions.....	—	—	—	(43)
Forward Currency Contracts.....	—	—	—	25,856
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	6,084	36,494	286,465	43,174
Affiliated Investment Companies Shares.....	43,274	—	—	3
Swap Contracts.....	—	—	—	(20,599)
Translation of Foreign Currency-Denominated Amounts.....	—	—	—	27
Forward Currency Contracts.....	—	—	—	(9,099)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	48,660	35,443	305,679	29,840
<b>Net Increase (Decrease) in Net Assets Resulting from Operations....</b>	<b>\$69,021</b>	<b>\$40,386</b>	<b>\$404,703</b>	<b>\$ 58,649</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)**

	DFA Municipal Real Return Portfolio	DFA California Municipal Real Return Portfolio	DFA Municipal Bond Portfolio	DFA Short- Term Municipal Bond Portfolio
<b>Investment Income</b>				
Interest.....	\$ 16,139	\$ 2,276	\$ 8,361	\$37,925
Total Investment Income.....	16,139	2,276	8,361	37,925
<b>Expenses</b>				
Investment Management Fees.....	1,735	263	966	5,240
Accounting & Transfer Agent Fees.....	203	55	122	489
Custodian Fees.....	40	14	7	29
Filing Fees.....	47	19	65	124
Shareholders' Reports.....	32	17	24	76
Directors'/Trustees' Fees & Expenses.....	5	—	3	16
Professional Fees.....	15	2	8	46
Other.....	104	13	16	56
Total Expenses.....	2,181	383	1,211	6,076
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	—	11	(99)	—
Fees Paid Indirectly (Note C).....	(84)	(32)	(38)	(125)
Net Expenses.....	2,097	362	1,074	5,951
<b>Net Investment Income (Loss).....</b>	<b>14,042</b>	<b>1,914</b>	<b>7,287</b>	<b>31,974</b>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(167)	(28)	(14)	(40)
Swap Contracts.....	320	(48)	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	49,821	6,441	17,118	19,393
Swap Contracts.....	(25,584)	(3,484)	—	—
<b>Net Realized and Unrealized Gain (Loss).....</b>	<b>24,390</b>	<b>2,881</b>	<b>17,104</b>	<b>19,353</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<b>\$ 38,432</b>	<b>\$ 4,795</b>	<b>\$24,391</b>	<b>\$51,327</b>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

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

**(Amounts in thousands)**

	<b>DFA Intermediate- Term Municipal Bond Portfolio</b>	<b>DFA California Short-Term Municipal Bond Portfolio</b>	<b>DFA California Intermediate- Term Municipal Bond Portfolio</b>
<b>Investment Income</b>			
Interest.....	\$ 34,487	\$17,572	\$ 8,269
Total Investment Income.....	<u>34,487</u>	<u>17,572</u>	<u>8,269</u>
<b>Expenses</b>			
Investment Management Fees.....	3,853	2,483	976
Accounting & Transfer Agent Fees.....	382	273	127
Custodian Fees.....	22	15	7
Filing Fees.....	115	57	29
Shareholders' Reports.....	63	35	23
Directors'/Trustees' Fees & Expenses.....	11	8	3
Professional Fees.....	32	21	8
Other.....	54	28	16
Total Expenses.....	<u>4,532</u>	<u>2,920</u>	<u>1,189</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	(101)	—	(67)
Fees Paid Indirectly (Note C).....	<u>(96)</u>	<u>(69)</u>	<u>(38)</u>
Net Expenses.....	<u>4,335</u>	<u>2,851</u>	<u>1,084</u>
<b>Net Investment Income (Loss).....</b>	<u>30,152</u>	<u>14,721</u>	<u>7,185</u>
<b>Realized and Unrealized Gain (Loss)</b>			
Net Realized Gain (Loss) on:			
Investment Securities Sold**.....	(132)	(521)	(113)
Change in Unrealized Appreciation (Depreciation) of:			
Investment Securities and Foreign Currency.....	<u>81,331</u>	<u>9,345</u>	<u>17,427</u>
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u>81,199</u>	<u>8,824</u>	<u>17,314</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u>\$111,351</u>	<u>\$23,545</u>	<u>\$24,499</u>

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

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>DFA NY Municipal Bond Portfolio</u>	<u>DFA MN Municipal Bond Portfolio</u>	<u>DFA Oregon Municipal Bond Portfolio(a)</u>
<b>Investment Income</b>			
Interest.....	\$1,765	\$1,009	\$ 24
Total Investment Income.....	<u>1,765</u>	<u>1,009</u>	<u>24</u>
<b>Expenses</b>			
Investment Management Fees.....	228	175	7
Accounting & Transfer Agent Fees.....	53	44	2
Custodian Fees.....	2	2	2
Filing Fees.....	22	19	—
Shareholders' Reports.....	17	16	1
Professional Fees.....	2	2	—
Other.....	6	5	8
Total Expenses.....	<u>330</u>	<u>263</u>	<u>20</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	(45)	(39)	(10)
Fees Paid Indirectly (Note C).....	<u>(23)</u>	<u>(14)</u>	<u>—</u>
Net Expenses.....	<u>262</u>	<u>210</u>	<u>10</u>
<b>Net Investment Income (Loss)</b> .....	<u>1,503</u>	<u>799</u>	<u>14</u>
<b>Realized and Unrealized Gain (Loss)</b>			
Net Realized Gain (Loss) on:			
Investment Securities Sold**.....	—	(16)	—
Change in Unrealized Appreciation (Depreciation) of:			
Investment Securities and Foreign Currency.....	<u>1,739</u>	<u>2,198</u>	<u>—</u>
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>1,739</u>	<u>2,182</u>	<u>—</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$3,242</u>	<u>\$2,981</u>	<u>\$ 14</u>

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

(a) The Portfolio commenced operations on September 10, 2019.

See accompanying Notes to Financial Statements.

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

	DFA One-Year Fixed Income Portfolio		DFA Two-Year Global Fixed Income Portfolio		DFA Selectively Hedged Global Fixed Income Portfolio		DFA Five-Year Global Fixed Income 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	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
<b>Increase (Decrease) in Net Assets</b>								
Operations:								
Net Investment Income (Loss).....	\$ 175,087	\$ 138,457	\$ 102,228	\$ 93,691	\$ 19,467	\$ 19,282	\$ 93,996	\$ 151,731
Net Realized Gain (Loss) on:								
Investment Securities Sold**.....	7,758	(17,244)	(14,551)	(43,407)	(7,643)	(8,987)	(223,369)	(204,764)
Affiliated Investment Companies Shares Sold.....	23	(27)	3	(5)	—	(2)	—	(17)
Foreign Currency Transactions.....	—	—	(1,144)	(217)	(12)	(89)	(1,934)	5,633
Forward Currency Contracts.....	—	—	91,348	63,372	32,151	24,270	806,336	536,489
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	37,497	(21,946)	57,063	(51,466)	28,079	(28,811)	374,136	(587,143)
Affiliated Investment Companies Shares..	(9)	17	(2)	3	1	—	—	3
Translation of Foreign Currency-Denominated Amounts.....	—	—	193	(34)	43	(17)	1,187	(821)
Forward Currency Contracts.....	—	—	(46,587)	(12,380)	(10,404)	8,093	(329,331)	152,598
Net Increase (Decrease) in Net Assets Resulting from Operations.....	220,356	99,257	188,551	49,557	61,682	13,739	721,021	53,709
Distributions:								
Institutional Class Shares.....	(170,989)	(134,236)	(141,446)	(67,032)	(37,788)	(19,847)	(619,057)	(226,263)
Total Distributions.....	(170,989)	(134,236)	(141,446)	(67,032)	(37,788)	(19,847)	(619,057)	(226,263)
Capital Share Transactions (1):								
Shares Issued.....	3,514,943	4,214,515	1,273,102	1,406,818	186,134	260,563	3,716,149	3,770,863
Shares Issued in Lieu of Cash Distributions..	158,775	124,874	129,904	61,604	37,698	19,805	583,539	213,684
Shares Redeemed.....	(4,274,622)	(3,792,350)	(1,522,630)	(1,061,658)	(222,433)	(201,281)	(3,976,985)	(2,766,123)
Net Increase (Decrease) from Capital Share Transactions.....	(600,904)	547,039	(119,624)	406,764	1,399	79,087	322,703	1,218,424
Total Increase (Decrease) in Net Assets.....	(551,537)	512,060	(72,519)	389,289	25,293	72,979	424,667	1,045,870
<b>Net Assets</b>								
Beginning of Year.....	7,970,071	7,458,011	5,590,939	5,201,650	1,210,704	1,137,725	15,130,986	14,085,116
End of Year.....	\$ 7,418,534	\$ 7,970,071	\$ 5,518,420	\$ 5,590,939	\$ 1,235,997	\$ 1,210,704	\$ 15,555,653	\$ 15,130,986
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	341,528	410,649	128,270	141,973	19,503	27,307	344,630	346,747
Shares Issued in Lieu of Cash Distributions..	15,430	12,179	13,178	6,228	4,036	2,085	55,469	19,638
Shares Redeemed.....	(415,202)	(369,575)	(153,222)	(107,140)	(23,331)	(21,084)	(369,922)	(254,450)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(58,244)	53,253	(11,774)	41,061	208	8,308	30,177	111,935

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

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

See accompanying Notes to Financial Statements.



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

	DFA World ex U.S. Government Fixed Income Portfolio		DFA Short-Term Government Portfolio		DFA Intermediate Government Fixed Income Portfolio		DFA Short-Term Extended Quality 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	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
<b>Increase (Decrease) in Net Assets</b>								
Operations:								
Net Investment Income (Loss).....	\$ 11,077	\$ 9,807	\$ 45,460	\$ 34,564	\$ 118,378	\$ 107,648	\$ 103,772	\$ 102,558
Net Realized Gain (Loss) on:								
Investment Securities Sold**.....	8,592	21,129	(15,943)	(8,657)	6,761	(29,472)	(23,319)	(19,815)
Affiliated Investment Companies Shares Sold.....	—	—	—	—	—	—	(1)	(2)
Foreign Currency Transactions.....	(339)	127	—	—	—	—	(77)	(372)
Forward Currency Contracts.....	79,266	48,335	—	—	—	—	113,274	87,752
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency..	82,846	(60,943)	56,188	(39,753)	448,239	(192,885)	145,875	(166,633)
Affiliated Investment Companies Shares.....	—	—	—	—	—	—	3	2
Translation of Foreign Currency-Denominated Amounts.....	436	(370)	—	—	—	—	212	(182)
Forward Currency Contracts.....	(37,331)	7,776	—	—	—	—	(44,073)	11,894
Net Increase (Decrease) in Net Assets Resulting from Operations.....	144,547	25,861	85,705	(13,846)	573,378	(114,709)	295,666	15,202
Distributions:								
Institutional Class Shares.....	(83,829)	(1,574)	(44,098)	(32,064)	(116,094)	(107,136)	(142,314)	(104,210)
Total Distributions.....	(83,829)	(1,574)	(44,098)	(32,064)	(116,094)	(107,136)	(142,314)	(104,210)
Capital Share Transactions (1):								
Shares Issued.....	523,406	311,042	641,748	651,375	1,165,957	1,241,223	2,062,765	1,708,188
Shares Issued in Lieu of Cash Distributions.....	81,438	1,534	40,238	29,939	110,257	101,281	139,001	102,004
Shares Redeemed.....	(304,226)	(144,466)	(721,109)	(552,871)	(1,086,981)	(785,830)	(1,471,131)	(1,630,889)
Net Increase (Decrease) from Capital Share Transactions.....	300,618	168,110	(39,123)	128,443	189,233	556,674	730,635	179,303
Total Increase (Decrease) in Net Assets...	361,336	192,397	2,484	82,533	646,517	334,829	883,987	90,295
<b>Net Assets</b>								
Beginning of Year.....	1,126,037	933,640	2,304,374	2,221,841	4,964,670	4,629,841	5,650,059	5,559,764
End of Year.....	<u>\$1,487,373</u>	<u>\$1,126,037</u>	<u>\$2,306,858</u>	<u>\$2,304,374</u>	<u>\$ 5,611,187</u>	<u>\$4,964,670</u>	<u>\$ 6,534,046</u>	<u>\$ 5,650,059</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	50,680	30,234	61,021	62,307	93,063	102,427	191,700	159,261
Shares Issued in Lieu of Cash Distributions.....	8,301	149	3,825	2,871	8,798	8,365	13,107	9,516
Shares Redeemed.....	(29,575)	(14,028)	(68,502)	(52,932)	(87,670)	(64,976)	(137,209)	(152,282)
Net Increase (Decrease) from Shares Issued and Redeemed.....	29,406	16,355	(3,656)	12,246	14,191	45,816	67,598	16,495

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

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	DFA Intermediate-Term Extended Quality Portfolio		DFA Targeted Credit Portfolio		DFA Global Core Plus Fixed Income Portfolio		DFA Investment Grade 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	Period Jan 11, 2018(a) to 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).....	\$ 56,416	\$ 59,068	\$ 15,049	\$ 13,278	\$ 18,564	\$ 6,618	\$ 242,730	\$ 217,652
Net Realized Gain (Loss) on:								
Investment Securities Sold**.....	596	(14,076)	688	(807)	(3,435)	(629)	(26,638)	(35,141)
Affiliated Investment Companies Shares Sold.....	(4)	(20)	—	(2)	(3)	(2,559)	13	(85)
Foreign Currency Transactions.....	—	—	(37)	6	35,410	(197)	(111)	(99)
Forward Currency Contracts.....	—	—	14,795	4,180	—	20,855	24,616	13,170
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	189,030	(110,775)	21,583	(20,100)	74,421	(32,027)	836,659	(402,382)
Affiliated Investment Companies Shares.....	9	4	3	1	7	(1)	57	18
Translation of Foreign Currency-Denominated Amounts.....	—	—	32	(18)	256	(102)	21	(7)
Forward Currency Contracts.....	—	—	(6,974)	3,019	(21,664)	7,407	(10,327)	2,028
Net Increase (Decrease) in Net Assets Resulting from Operations.....	246,047	(65,799)	45,139	(443)	103,556	(635)	1,067,020	(204,846)
Distributions:								
Institutional Class Shares.....	(55,145)	(63,709)	(16,395)	(14,525)	(35,318)	(2,471)	(241,381)	(212,294)
Total Distributions.....	(55,145)	(63,709)	(16,395)	(14,525)	(35,318)	(2,471)	(241,381)	(212,294)
Capital Share Transactions (1):								
Shares Issued.....	437,804	594,054	278,164	254,756	1,027,377	627,094	2,817,218	3,474,177
Shares Issued in Lieu of Cash Distributions.....	51,783	59,798	15,909	14,077	35,318	2,471	237,758	209,307
Shares Redeemed.....	(750,304)	(547,044)	(207,990)	(116,673)	(201,879)	(34,134)	(2,676,114)	(2,812,841)
Net Increase (Decrease) from Capital Share Transactions.....	(260,717)	106,808	86,083	152,160	860,816	595,431	378,862	870,643
Total Increase (Decrease) in Net Assets.....	(69,815)	(22,700)	114,827	137,192	929,054	592,325	1,204,501	453,503
<b>Net Assets</b>								
Beginning of Period.....	1,782,191	1,804,891	651,780	514,588	592,325	—	8,638,793	8,185,290
End of Period.....	<u>\$1,712,376</u>	<u>\$1,782,191</u>	<u>\$ 766,607</u>	<u>\$ 651,780</u>	<u>\$1,521,379</u>	<u>\$592,325</u>	<u>\$ 9,843,294</u>	<u>\$ 8,638,793</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	40,841	56,798	27,911	25,763	101,960	63,115	258,905	327,812
Shares Issued in Lieu of Cash Distributions.....	4,827	5,734	1,613	1,425	3,728	250	21,807	19,784
Shares Redeemed.....	(70,148)	(52,724)	(20,861)	(11,815)	(20,658)	(3,451)	(248,227)	(266,225)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(24,480)	9,808	8,663	15,373	85,030	59,914	32,485	81,371

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

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	DFA Diversified Fixed Income Portfolio		DFA LTIP Portfolio		DFA Inflation- Protected Securities Portfolio		DFA Short-Duration Real Return 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	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
<b>Increase (Decrease) in Net Assets</b>								
<b>Operations:</b>								
Net Investment Income (Loss).....	\$ 20,361	\$ 13,508	\$ 4,943	\$ 5,730	\$ 99,024	\$ 137,272	\$ 28,809	\$ 22,734
Capital Gain Distributions Received from Investment Securities.....	—	302	—	—	—	—	—	—
Net Realized Gain (Loss) on:								
Investment Securities Sold***.....	(360)	(403)	(1,051)	862	19,214	(14,593)	(6,498)	(4,509)
Affiliated Investment Companies Shares Sold.....	(338)	—	—	—	—	—	2	(4)
Swap Contracts.....	—	—	—	—	—	—	(2,983)	2,092
Foreign Currency Transactions.....	—	—	—	—	—	—	(43)	(4)
Forward Currency Contracts.....	—	—	—	—	—	—	25,856	17,453
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	6,084	(3,675)	36,494	(17,426)	286,465	(194,604)	43,174	(35,170)
Affiliated Investment Companies Shares.....	43,274	(15,638)	—	—	—	—	3	1
Swap Contracts.....	—	—	—	—	—	—	(20,599)	3,426
Translation of Foreign Currency-Denominated Amounts.....	—	—	—	—	—	—	27	(22)
Forward Currency Contracts.....	—	—	—	—	—	—	(9,099)	2,070
Net Increase (Decrease) in Net Assets Resulting from Operations.....	69,021	(5,906)	40,386	(10,834)	404,703	(71,925)	58,649	8,067
<b>Distributions:</b>								
Institutional Class Shares.....	(20,204)	(13,542)	(5,453)	(5,731)	(96,788)	(141,539)	(38,948)	(19,458)
Total Distributions.....	(20,204)	(13,542)	(5,453)	(5,731)	(96,788)	(141,539)	(38,948)	(19,458)
<b>Capital Share Transactions (1):</b>								
Shares Issued.....	430,279	467,593	58,343	93,798	1,231,285	1,424,209	425,606	591,329
Shares Issued in Lieu of Cash Distributions.....	20,200	13,539	5,453	5,731	91,253	128,414	38,094	18,997
Shares Redeemed.....	(230,642)	(195,404)	(52,337)	(38,907)	(1,234,043)	(1,207,134)	(440,322)	(287,635)
Net Increase (Decrease) from Capital Share Transactions.....	219,837	285,728	11,459	60,622	88,495	345,489	23,378	322,691
Total Increase (Decrease) in Net Assets.....	268,654	266,280	46,392	44,057	396,410	132,025	43,079	311,300
<b>Net Assets</b>								
Beginning of Year.....	796,296	530,016	168,648	124,591	4,491,326	4,359,301	1,441,718	1,130,418
End of Year.....	<u>\$1,064,950</u>	<u>\$ 796,296</u>	<u>\$215,040</u>	<u>\$168,648</u>	<u>\$ 4,887,736</u>	<u>\$ 4,491,326</u>	<u>\$1,484,797</u>	<u>\$1,441,718</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	44,054	48,776	6,328	10,137	104,817	122,790	43,208	59,699
Shares Issued in Lieu of Cash Distributions.....	2,073	1,413	579	612	7,698	11,087	3,960	1,933
Shares Redeemed.....	(23,679)	(20,443)	(5,546)	(4,219)	(105,557)	(104,237)	(44,873)	(29,051)
Net Increase (Decrease) from Shares Issued and Redeemed.....	22,448	29,746	1,361	6,530	6,958	29,640	2,295	32,581

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

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	DFA Municipal Real Return Portfolio		DFA California Municipal Real Return Portfolio		DFA Municipal Bond Portfolio		DFA Short-Term Municipal Bond Portfolio	
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Period Nov 01, 2017(a) to 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).....	\$ 14,042	\$ 12,183	\$ 1,914	\$ 1,127	\$ 7,287	\$ 5,687	\$ 31,974	\$ 27,896
Net Realized Gain (Loss) on:								
Investment Securities Sold**.....	(167)	(758)	(28)	—	(14)	(6)	(40)	(31)
Swap Contracts.....	320	747	(48)	—	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	49,821	(25,235)	6,441	(2,482)	17,118	(8,949)	19,393	(20,244)
Swap Contracts.....	(25,584)	5,402	(3,484)	138	—	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	38,432	(7,661)	4,795	(1,217)	24,391	(3,268)	51,327	7,621
Distributions:								
Institutional Class Shares.....	(14,027)	(12,044)	(1,907)	(1,086)	(7,271)	(5,602)	(32,121)	(27,517)
Total Distributions.....	(14,027)	(12,044)	(1,907)	(1,086)	(7,271)	(5,602)	(32,121)	(27,517)
Capital Share Transactions (1):								
Shares Issued.....	290,520	410,521	64,370	145,121	166,180	264,400	1,033,600	906,692
Shares Issued in Lieu of Cash Distributions.....	14,011	12,037	1,907	1,086	7,226	5,583	28,928	26,799
Shares Redeemed.....	(310,504)	(253,964)	(55,958)	(21,536)	(134,143)	(159,604)	(1,016,742)	(892,279)
Net Increase (Decrease) from Capital Share Transactions.....	(5,973)	168,594	10,319	124,671	39,263	110,379	45,786	41,212
Total Increase (Decrease) in Net Assets.....	18,432	148,889	13,207	122,368	56,383	101,509	64,992	21,316
<b>Net Assets</b>								
Beginning of Year.....	865,710	716,821	122,368	—	453,447	351,938	2,553,257	2,531,941
End of Year.....	\$ 884,142	\$ 865,710	\$ 135,575	\$ 122,368	\$ 509,830	\$ 453,447	\$ 2,618,249	\$ 2,553,257
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	29,354	41,589	6,482	14,545	16,318	26,315	101,744	89,489
Shares Issued in Lieu of Cash Distributions.....	1,408	1,223	191	109	706	557	2,846	2,647
Shares Redeemed.....	(31,450)	(25,760)	(5,633)	(2,165)	(13,193)	(15,893)	(100,079)	(88,080)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(688)	17,052	1,040	12,489	3,831	10,979	4,511	4,056

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

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	DFA Intermediate-Term Municipal Bond Portfolio		DFA California Short-Term Municipal Bond Portfolio		DFA California Intermediate-Term Municipal Bond 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).....	\$ 30,152	\$ 26,566	\$ 14,721	\$ 11,227	\$ 7,185	\$ 5,810
Net Realized Gain (Loss) on:						
Investment Securities Sold***.....	(132)	(92)	(521)	(96)	(113)	(13)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	81,331	(44,920)	9,345	(8,418)	17,427	(9,087)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	111,351	(18,446)	23,545	2,713	24,499	(3,290)
Distributions:						
Institutional Class Shares.....	(30,101)	(26,332)	(14,735)	(11,064)	(7,149)	(5,751)
Total Distributions.....	(30,101)	(26,332)	(14,735)	(11,064)	(7,149)	(5,751)
Capital Share Transactions (1):						
Shares Issued.....	764,488	682,137	386,341	536,227	163,979	222,985
Shares Issued in Lieu of Cash Distributions..	28,921	25,243	14,141	10,947	7,052	5,676
Shares Redeemed.....	(587,680)	(547,570)	(366,699)	(384,629)	(104,499)	(131,373)
Net Increase (Decrease) from Capital Share Transactions.....	205,729	159,810	33,783	162,545	66,532	97,288
Total Increase (Decrease) in Net Assets.....	286,979	115,032	42,593	154,194	83,882	88,247
<b>Net Assets</b>						
Beginning of Year.....	1,782,680	1,667,648	1,185,733	1,031,539	435,549	347,302
End of Year.....	<u>\$2,069,659</u>	<u>\$1,782,680</u>	<u>\$1,228,326</u>	<u>\$1,185,733</u>	<u>\$ 519,431</u>	<u>\$ 435,549</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	74,969	67,950	37,575	52,277	15,534	21,398
Shares Issued in Lieu of Cash Distributions..	2,819	2,519	1,374	1,068	664	545
Shares Redeemed.....	(57,788)	(54,612)	(35,640)	(37,491)	(9,902)	(12,613)
Net Increase (Decrease) from Shares Issued and Redeemed.....	20,000	15,857	3,309	15,854	6,296	9,330

\* 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)

	DFA NY Municipal Bond Portfolio		DFA MN Municipal Bond Portfolio		DFA Oregon Municipal Bond Portfolio
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Period Sep 10, 2019(a) to Oct 31, 2019
<b>Increase (Decrease) in Net Assets</b>					
Operations:					
Net Investment Income (Loss).....	\$ 1,503	\$ 1,123	\$ 799	\$ 709	\$ 14
Net Realized Gain (Loss) on:					
Investment Securities Sold**.....	—	(8)	(16)	(27)	—
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency.....	1,739	(1,345)	2,198	(1,420)	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	3,242	(230)	2,981	(738)	14
Distributions:					
Institutional Class Shares.....	(1,493)	(1,109)	(795)	(698)	(11)
Total Distributions.....	(1,493)	(1,109)	(795)	(698)	(11)
Capital Share Transactions (1):					
Shares Issued.....	40,618	38,034	19,440	59,841	23,898
Shares Issued in Lieu of Cash Distributions.....	1,493	1,109	795	698	11
Shares Redeemed.....	(23,123)	(28,576)	(14,600)	(54,044)	(768)
Net Increase (Decrease) from Capital Share Transactions.....	18,988	10,567	5,635	6,495	23,141
Total Increase (Decrease) in Net Assets.....	20,737	9,228	7,821	5,059	23,144
<b>Net Assets</b>					
Beginning of Year.....	100,432	91,204	66,318	61,259	—
End of Year.....	<u>\$121,169</u>	<u>\$100,432</u>	<u>\$ 74,139</u>	<u>\$ 66,318</u>	<u>\$23,144</u>
<b>(1) Shares Issued and Redeemed:</b>					
Shares Issued.....	3,975	3,749	1,961	6,101	2,390
Shares Issued in Lieu of Cash Distributions.....	146	109	80	71	1
Shares Redeemed.....	(2,261)	(2,816)	(1,480)	(5,511)	(77)
Net Increase (Decrease) from Shares Issued and Redeemed.....	1,860	1,042	561	661	2,314

\* 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)

	DFA One-Year Fixed Income Portfolio					DFA Two-Year Global Fixed Income 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.....	\$ 10.24	\$ 10.29	\$ 10.31	\$ 10.32	\$ 10.32	\$ 9.95	\$ 9.99	\$ 9.99	\$ 9.96	\$ 10.02
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.23	0.18	0.11	0.07	0.04	0.18	0.17	0.12	0.08	0.05
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.06	(0.06)	(0.02)	—	0.01	0.15	(0.08)	(0.03)	—	—
Total from Investment Operations .....	0.29	0.12	0.09	0.07	0.05	0.33	0.09	0.09	0.08	0.05
Less Distributions:										
Net Investment Income .....	(0.22)	(0.17)	(0.11)	(0.07)	(0.04)	(0.25)	(0.13)	(0.09)	(0.05)	(0.10)
Net Realized Gains .....	—	—	—	(0.01)	(0.01)	—	—	—	—	(0.01)
Total Distributions .....	(0.22)	(0.17)	(0.11)	(0.08)	(0.05)	(0.25)	(0.13)	(0.09)	(0.05)	(0.11)
Net Asset Value, End of Year .....	\$ 10.31	\$ 10.24	\$ 10.29	\$ 10.31	\$ 10.32	\$ 10.03	\$ 9.95	\$ 9.99	\$ 9.99	\$ 9.96
Total Return .....	2.90%	1.22%	0.86%	0.70%	0.44%	3.42%	0.87%	0.95%	0.81%	0.56%
Net Assets, End of Year (thousands) .....	\$ 7,418,534	\$ 7,970,071	\$ 7,458,011	\$ 6,985,789	\$ 7,306,008	\$ 5,518,420	\$ 5,590,939	\$ 5,201,650	\$ 4,724,757	\$ 5,360,173
Ratio of Expenses to Average Net Assets .....	0.18%	0.17%	0.17%	0.17%	0.17%	0.18%	0.17%	0.17%	0.17%	0.18%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.18%	0.17%	0.17%	0.17%	0.17%	0.18%	0.17%	0.17%	0.17%	0.18%
Ratio of Net Investment Income to Average Net Assets .....	2.22%	1.76%	1.08%	0.69%	0.38%	1.83%	1.73%	1.21%	0.79%	0.54%
Portfolio Turnover Rate .....	30%	68%	86%	64%	81%	59%	81%	121%	87%	125%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Selectively Hedged Global Fixed Income Portfolio					DFA Five-Year Global Fixed Income 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.....	\$ 9.60	\$ 9.66	\$ 9.72	\$ 9.41	\$ 10.00	\$ 10.90	\$ 11.03	\$ 11.16	\$ 11.08	\$ 11.06
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.15	0.15	0.17	0.17	0.15	0.07	0.11	0.18	0.18	0.17
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.34	(0.04)	(0.08)	0.24	(0.59)	0.44	(0.07)	(0.08)	0.10	0.07
Total from Investment Operations .....	0.49	0.11	0.09	0.41	(0.44)	0.51	0.04	0.10	0.28	0.24
Less Distributions:										
Net Investment Income .....	(0.30)	(0.17)	(0.15)	(0.10)	(0.15)	(0.45)	(0.16)	(0.19)	(0.17)	(0.20)
Net Realized Gains .....	—	—	—	—	—	—	(0.01)	(0.04)	(0.03)	(0.02)
Total Distributions .....	(0.30)	(0.17)	(0.15)	(0.10)	(0.15)	(0.45)	(0.17)	(0.23)	(0.20)	(0.22)
Net Asset Value, End of Year .....	\$ 9.79	\$ 9.60	\$ 9.66	\$ 9.72	\$ 9.41	\$ 10.96	\$ 10.90	\$ 11.03	\$ 11.16	\$ 11.08
Total Return .....	5.29%	1.12%	1.00%	4.44%	(4.42%)	4.88%	0.38%	0.95%	2.63%	2.22%
Net Assets, End of Year (thousands) .....	\$1,235,997	\$1,210,704	\$1,137,725	\$988,751	\$995,914	\$15,555,653	\$15,130,986	\$14,085,116	\$12,597,375	\$11,237,965
Ratio of Expenses to Average Net Assets .....	0.18%	0.17%	0.17%	0.17%	0.17%	0.28%	0.27%	0.27%	0.27%	0.27%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.18%	0.17%	0.17%	0.17%	0.17%	0.29%	0.27%	0.27%	0.27%	0.27%
Ratio of Net Investment Income to Average Net Assets .....	1.60%	1.62%	1.77%	1.75%	1.55%	0.63%	1.03%	1.66%	1.60%	1.55%
Portfolio Turnover Rate .....	62%	63%	52%	54%	56%	46%	67%	69%	41%	51%

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

See accompanying Notes to Financial Statements.



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

(for a share outstanding throughout each period)

	DFA World Ex U.S. Government Fixed Income Portfolio					DFA Short-Term Government 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.....	\$ 10.45	\$ 10.22	\$ 10.37	\$ 10.48	\$ 10.81	\$ 10.38	\$ 10.59	\$ 10.75	\$ 10.75	\$ 10.69
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.09	0.10	0.10	0.11	0.14	0.20	0.16	0.12	0.11	0.10
Net Gains (Losses) on Securities (Realized and Unrealized) .....	1.08	0.15	0.02	0.50	0.27	0.19	(0.22)	(0.13)	0.04	0.07
Total from Investment Operations .....	1.17	0.25	0.12	0.61	0.41	0.39	(0.06)	(0.01)	0.15	0.17
<u>Less Distributions:</u>										
Net Investment Income .....	(0.73)	(0.02)	(0.25)	(0.71)	(0.69)	(0.20)	(0.15)	(0.12)	(0.11)	(0.09)
Net Realized Gains .....	(0.04)	—	(0.02)	(0.01)	(0.05)	—	—	(0.03)	(0.04)	(0.02)
Total Distributions .....	(0.77)	(0.02)	(0.27)	(0.72)	(0.74)	(0.20)	(0.15)	(0.15)	(0.15)	(0.11)
Net Asset Value, End of Year .....	\$ 10.85	\$ 10.45	\$ 10.22	\$ 10.37	\$ 10.48	\$ 10.57	\$ 10.38	\$ 10.59	\$ 10.75	\$ 10.75
Total Return .....	11.92%	2.42%	1.31%	6.26%	3.93%	3.75%	(0.60%)	(0.10%)	1.40%	1.65%
Net Assets, End of Year (thousands) .....	\$1,487,373	\$1,126,037	\$933,640	\$772,664	\$567,118	\$2,306,858	\$2,304,374	\$2,221,841	\$2,094,510	\$2,144,989
Ratio of Expenses to Average Net Assets .....	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%	0.19%	0.19%	0.19%	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)) .....	0.22%	0.21%	0.21%	0.22%	0.22%	0.20%	0.19%	0.19%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets .....	0.85%	0.94%	1.04%	1.09%	1.37%	1.92%	1.52%	1.17%	1.02%	0.90%
Portfolio Turnover Rate .....	49%	37%	51%	48%	27%	58%	30%	34%	51%	82%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Intermediate Government Fixed Income Portfolio					DFA Short-Term Extended Quality 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.....	\$ 11.88	\$ 12.45	\$ 12.86	\$ 12.67	\$ 12.60	\$ 10.68	\$ 10.85	\$ 10.90	\$ 10.82	\$ 10.86
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.29	0.27	0.26	0.26	0.27	0.19	0.19	0.20	0.19	0.17
Net Gains (Losses) on Securities (Realized and Unrealized) .....	1.10	(0.57)	(0.39)	0.24	0.13	0.35	(0.16)	(0.07)	0.10	(0.01)
Total from Investment Operations .....	1.39	(0.30)	(0.13)	0.50	0.40	0.54	0.03	0.13	0.29	0.16
Less Distributions:										
Net Investment Income .....	(0.28)	(0.26)	(0.25)	(0.25)	(0.27)	(0.27)	(0.19)	(0.18)	(0.19)	(0.19)
Net Realized Gains .....	—	(0.01)	(0.03)	(0.06)	(0.06)	—	(0.01)	—	(0.02)	(0.01)
Total Distributions .....	(0.28)	(0.27)	(0.28)	(0.31)	(0.33)	(0.27)	(0.20)	(0.18)	(0.21)	(0.20)
Net Asset Value, End of Year .....	\$ 12.99	\$ 11.88	\$ 12.45	\$ 12.86	\$ 12.67	\$ 10.95	\$ 10.68	\$ 10.85	\$ 10.90	\$ 10.82
Total Return .....	11.81%	(2.44%)	(0.93%)	3.95%	3.25%	5.11%	0.22%	1.19%	2.70%	1.48%
Net Assets, End of Year (thousands) .....	\$5,611,187	\$4,964,670	\$4,629,841	\$3,811,636	\$3,378,949	\$6,534,046	\$5,650,059	\$5,559,764	\$4,723,470	\$3,896,233
Ratio of Expenses to Average Net Assets .....	0.13%	0.12%	0.12%	0.12%	0.12%	0.22%	0.22%	0.22%	0.22%	0.22%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) .....	0.13%	0.12%	0.12%	0.12%	0.12%	0.23%	0.22%	0.22%	0.22%	0.22%
Ratio of Net Investment Income to Average Net Assets .....	2.28%	2.22%	2.06%	2.01%	2.17%	1.73%	1.76%	1.85%	1.77%	1.58%
Portfolio Turnover Rate .....	25%	16%	12%	17%	19%	51%	27%	23%	25%	28%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Intermediate-Term Extended Quality Portfolio				DFA Targeted Credit Portfolio				Period May 20, 2015(a) to 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, 2016	Year Ended Oct 31, 2017	Year Ended Oct 31, 2018	Year Ended Oct 31, 2016	
Net Asset Value, Beginning of Period . . . . .	\$ 10.11	\$ 10.85	\$ 10.97	\$ 10.67	\$ 10.80				\$ 10.00
<u>Income from Investment Operations (A)</u>									
Net Investment Income (Loss) . . . . .	0.35	0.33	0.33	0.32	0.33				0.08
Net Gains (Losses) on Securities (Realized and Unrealized) . . . . .	1.17	(0.71)	(0.11)	0.37	(0.04)				(0.06)
Total from Investment Operations . . . . .	1.52	(0.38)	0.22	0.69	0.29				0.02
<u>Less Distributions:</u>									
Net Investment Income . . . . .	(0.34)	(0.33)	(0.32)	(0.34)	(0.37)				(0.06)
Net Realized Gains . . . . .	—	(0.03)	(0.02)	(0.05)	(0.05)				—
Total Distributions . . . . .	(0.34)	(0.36)	(0.34)	(0.39)	(0.42)				(0.06)
Net Asset Value, End of Period . . . . .	\$ 11.29	\$ 10.11	\$ 10.85	\$ 10.97	\$ 10.67				\$ 9.96
Total Return . . . . .	15.27%	(3.53%)	2.05%	6.61%	2.66%				0.18%(B)
Net Assets, End of Period (thousands) . . . . .	\$1,712,376	\$1,782,191	\$1,804,891	\$1,414,041	\$1,068,817				\$220,608
Ratio of Expenses to Average Net Assets . . . . .	0.22%	0.22%	0.22%	0.22%	0.22%				0.20%(C)(D)
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) . . . . .	0.23%	0.22%	0.22%	0.22%	0.22%				0.28%(C)(D)
Ratio of Net Investment Income to Average Net Assets . . . . .	3.25%	3.21%	3.03%	2.99%	3.05%				1.81%(C)(D)
Portfolio Turnover Rate . . . . .	19%	24%	18%	28%	30%				2%(B)

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Global Core Plus Fixed Income Portfolio		DFA Investment Grade Portfolio				
	Year Ended Oct 31, 2019	Period Jan 11, 2018(a) to Oct 31, 2018	Year Ended Oct 31, 2019	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	
Net Asset Value, Beginning of Period	\$ 9.89	\$ 10.00	\$ 10.38	\$ 11.04	\$ 10.80	\$ 10.76	
<b>Income from Investment Operations (A)</b>							
Net Investment Income (Loss)	0.20	0.15	0.29	0.27	0.24	0.27	
Net Gains (Losses) on Securities (Realized and Unrealized)	0.96	(0.21)	1.00	(0.53)	0.25	0.02	
Total from Investment Operations	1.16	(0.06)	1.29	(0.26)	0.49	0.29	
<b>Less Distributions:</b>							
Net Investment Income	(0.55)	(0.05)	(0.29)	(0.26)	(0.23)	(0.25)	
Net Realized Gains	—	—	—	—	(0.03)	—	
Total Distributions	(0.55)	(0.05)	(0.29)	(0.26)	(0.25)	(0.25)	
Net Asset Value, End of Period	\$ 10.50	\$ 9.89	\$ 11.38	\$ 10.38	\$ 11.04	\$ 10.80	
Total Return	12.33%	(0.56%)(B)	12.60%	(2.38%)	0.86%	2.77%	
Net Assets, End of Period (thousands)	\$1,521,379	\$592,325	\$9,843,294	\$8,638,793	\$6,193,789	\$4,153,194	
Ratio of Expenses to Average Net Assets *	0.30%	0.30%(C)(D)(E)	0.22%	0.22%	0.22%	0.22%	
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) *	0.30%	0.31%(C)(D)(E)	0.23%	0.22%	0.22%	0.38%	
Ratio of Net Investment Income to Average Net Assets	1.99%	1.82%(C)(D)	2.69%	2.55%	2.20%	2.49%	
Portfolio Turnover Rate	14%	68%(F)	21%	15%	18%	52%	
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	N/A	0.01%	N/A	N/A	N/A	0.16%	

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Diversified Fixed Income Portfolio				DFA LTIP Portfolio			
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Period Aug 10, 2016(a) to Oct 31, 2016	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Period	\$ 9.47	\$ 9.76	\$ 9.92	\$ 10.00	\$ 8.47	\$ 9.31	\$ 9.81	\$ 8.67
Income from Investment Operations (A)								
Net Investment Income (Loss)	0.22	0.19	0.15	0.02	0.24	0.33	0.25	0.26
Net Gains (Losses) on Securities (Realized and Unrealized)	0.53	(0.29)	(0.16)	(0.08)	1.66	(0.83)	(0.50)	1.03
Total from Investment Operations	0.75	(0.10)	(0.01)	(0.06)	1.90	(0.50)	(0.25)	1.29
Less Distributions:								
Net Investment Income	(0.22)	(0.19)	(0.15)	(0.02)	(0.22)	(0.34)	(0.24)	(0.15)
Net Realized Gains	—	(—)	—	—	(0.04)	—	(0.01)	—
Total Distributions	(0.22)	(0.19)	(0.15)	(0.02)	(0.26)	(0.34)	(0.25)	(0.15)
Net Asset Value, End of Period	\$ 10.00	\$ 9.47	\$ 9.76	\$ 9.92	\$ 10.11	\$ 8.47	\$ 9.31	\$ 8.67
Total Return	7.97%	(1.05%)	(0.05%)	(0.64%)(B)	22.69%	(5.73%)	(2.52%)	14.90%
Net Assets, End of Period (thousands)	\$1,064,950	\$796,296	\$530,016	\$112,561	\$215,040	\$168,648	\$124,591	\$63,267
Ratio of Expenses to Average Net Assets *	0.15%(E)	0.15%(E)	0.15%(E)	0.15%(C)(D)(E)	0.15%	0.15%	0.15%	0.15%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) *	0.27%(E)	0.26%(E)	0.29%(E)	0.45%(C)(D)(E)	0.15%	0.14%	0.14%	0.21%
Ratio of Net Investment Income to Average Net Assets	2.21%	1.93%	1.56%	0.91%(C)(D)	2.52%	3.52%	2.75%	2.76%
Portfolio Turnover Rate	3%	3%	5%	N/A	38%	53%	2%	4%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	0.12%	0.11%	0.11%	0.11%	N/A	N/A	N/A	N/A

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Inflation-Protected Securities Portfolio					DFA Short-Duration Real Return 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.....	\$ 11.25	\$ 11.79	\$ 12.09	\$ 11.54	\$ 11.75	\$ 9.92	\$ 10.02	\$ 10.02	\$ 9.79	\$ 10.00
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.25	0.35	0.25	0.16	0.06	0.20	0.18	0.17	0.17	0.14
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.78	(0.52)	(0.29)	0.53	(0.17)	0.20	(0.11)	(0.03)	0.18	(0.26)
Total from Investment Operations .....	1.03	(0.17)	(0.04)	0.69	(0.11)	0.40	0.07	0.14	0.35	(0.12)
Less Distributions:										
Net Investment Income .....	(0.25)	(0.37)	(0.23)	(0.13)	(0.07)	(0.26)	(0.17)	(0.14)	(0.12)	(0.09)
Net Realized Gains .....	—	—	(0.03)	(0.01)	(0.03)	—	—	—	—	—
Total Distributions .....	(0.25)	(0.37)	(0.26)	(0.14)	(0.10)	(0.26)	(0.17)	(0.14)	(0.12)	(0.09)
Net Asset Value, End of Year .....	\$ 12.03	\$ 11.25	\$ 11.79	\$ 12.09	\$ 11.54	\$ 10.06	\$ 9.92	\$ 10.02	\$ 10.02	\$ 9.79
Total Return .....	9.16%	(1.53%)	(0.26%)	5.96%	(0.98%)	4.16%	0.70%	1.42%	3.67%	(1.14%)
Net Assets, End of Year (thousands) .....	\$4,887,736	\$4,491,326	\$4,359,301	\$3,514,067	\$2,982,898	\$1,484,797	\$1,441,718	\$1,130,418	\$914,956	\$784,996
Ratio of Expenses to Average Net Assets .....	0.12%	0.12%	0.12%	0.12%	0.12%	0.24%	0.23%	0.24%	0.24%	0.24%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) .....	0.12%	0.12%	0.12%	0.12%	0.12%	0.24%	0.23%	0.23%	0.23%	0.23%
Ratio of Net Investment Income to Average Net Assets .....	2.13%	3.01%	2.14%	1.35%	0.54%	1.98%	1.78%	1.72%	1.68%	1.38%
Portfolio Turnover Rate .....	28%	24%	16%	19%	12%	42%	39%	35%	62%	30%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Municipal Real Return Portfolio				DFA California Municipal Real Return Portfolio	
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Period Nov 4, 2014(a) to Oct 31, 2015	Period Nov 1, 2017(a) to Oct 31, 2018
Net Asset Value, Beginning of Period.....	\$ 9.71	\$ 9.94	\$ 9.93	\$ 9.72	\$ 10.00	\$ 10.00
Income from Investment Operations (A)						
Net Investment Income (Loss) .....	0.16	0.15	0.13	0.12	0.11	0.13
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.28	(0.23)	0.01	0.21	(0.31)	(0.22)
Total from Investment Operations .....	0.44	(0.08)	0.14	0.33	(0.20)	(0.09)
Less Distributions:						
Net Investment Income .....	(0.16)	(0.15)	(0.13)	(0.12)	(0.08)	(0.11)
Total Distributions .....	(0.16)	(0.15)	(0.13)	(0.12)	(0.08)	(0.11)
Net Asset Value, End of Period.....	\$ 9.99	\$ 9.71	\$ 9.94	\$ 9.93	\$ 9.72	\$ 9.80
Total Return .....	4.56%	(0.86%)	1.42%	3.40%	(1.98%)(B)	(0.86%)(B)
Net Assets, End of Period (thousands) .....	\$884,142	\$865,710	\$716,821	\$473,985	\$184,238	\$122,368
Ratio of Expenses to Average Net Assets .....	0.23%	0.23%	0.23%	0.26%	0.27%(C)(D)	0.28%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and (Fees Paid Indirectly)) .....	0.24%	0.24%	0.24%	0.24%	0.35%(C)(D)	0.29%
Ratio of Net Investment Income to Average Net Assets .....	1.62%	1.51%	1.34%	1.19%	1.12%(C)(D)	1.46%
Portfolio Turnover Rate .....	6%	8%	4%	N/A	N/A(B)	12%

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)

	DFA Municipal Bond Portfolio				DFA Short-Term Municipal Bond 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, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Period	\$ 9.96	\$ 10.18	\$ 10.22	\$ 10.12	\$ 10.10	\$ 10.18	\$ 10.21	\$ 10.24
Income from Investment Operations (A)								
Net Investment Income (Loss)	0.15	0.14	0.12	0.12	0.12	0.11	0.10	0.09
Net Gains (Losses) on Securities (Realized and Unrealized)	0.37	(0.23)	(0.04)	0.10	0.08	(0.08)	(0.03)	(0.02)
Total from Investment Operations	0.52	(0.09)	0.08	0.22	0.20	0.03	0.07	0.07
Less Distributions:								
Net Investment Income	(0.15)	(0.13)	(0.12)	(0.12)	(0.12)	(0.11)	(0.10)	(0.09)
Total Distributions	(0.15)	(0.13)	(0.12)	(0.12)	(0.12)	(0.11)	(0.10)	(0.09)
Net Asset Value, End of Period	\$ 10.33	\$ 9.96	\$ 10.18	\$ 10.22	\$ 10.18	\$ 10.10	\$ 10.18	\$ 10.21
Total Return	5.28%	(0.84%)	0.76%	2.22%	2.03%	0.28%	0.67%	0.68%
Net Assets, End of Period (thousands)	\$509,830	\$453,447	\$351,938	\$220,721	\$2,618,249	\$2,553,257	\$2,531,941	\$2,199,837
Ratio of Expenses to Average Net Assets	0.22%	0.23%	0.23%	0.23%	0.23%	0.22%	0.22%	0.22%
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%	0.24%	0.24%	0.25%	0.23%	0.22%	0.22%	0.22%
Ratio of Net Investment Income to Average Net Assets	1.51%	1.38%	1.17%	1.13%	1.22%	1.08%	0.96%	0.92%
Portfolio Turnover Rate	13%	11%	8%	2%	90%	31%	16%	11%
				2%(B)				18%

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

See accompanying Notes to Financial Statements.



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

(for a share outstanding throughout each period)

	DFA Intermediate-Term Municipal Bond Portfolio					DFA California Short-Term Municipal Bond 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.....	\$ 9.93	\$ 10.19	\$ 10.25	\$ 10.17	\$ 10.10	\$ 10.23	\$ 10.31	\$ 10.33	\$ 10.34	\$ 10.33
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.16	0.15	0.14	0.14	0.15	0.12	0.11	0.09	0.09	0.08
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.45	(0.26)	(0.06)	0.09	0.06	0.07	(0.09)	(0.02)	(0.01)	0.01
Total from Investment Operations .....	0.61	(0.11)	0.08	0.23	0.21	0.19	0.02	0.07	0.08	0.09
Less Distributions:										
Net Investment Income .....	(0.16)	(0.15)	(0.14)	(0.15)	(0.14)	(0.12)	(0.10)	(0.09)	(0.09)	(0.08)
Total Distributions .....	(0.16)	(0.15)	(0.14)	(0.15)	(0.14)	(0.12)	(0.10)	(0.09)	(0.09)	(0.08)
Net Asset Value, End of Year.....	\$ 10.38	\$ 9.93	\$ 10.19	\$ 10.25	\$ 10.17	\$ 10.30	\$ 10.23	\$ 10.31	\$ 10.33	\$ 10.34
Total Return .....	6.17%	(1.08%)	0.75%	2.23%	2.13%	1.88%	0.22%	0.68%	0.79%	0.87%
Net Assets, End of Year (thousands) .....	\$2,069,659	\$1,782,680	\$1,667,648	\$1,264,647	\$910,481	\$1,228,326	\$1,185,733	\$1,031,539	\$880,209	\$825,484
Ratio of Expenses to Average Net Assets .....	0.23%	0.22%	0.23%	0.23%	0.23%	0.23%	0.22%	0.22%	0.22%	0.22%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and (Fees Paid Indirectly)) .....	0.23%	0.22%	0.23%	0.22%	0.23%	0.24%	0.22%	0.22%	0.22%	0.22%
Ratio of Net Investment Income to Average Net Assets .....	1.57%	1.51%	1.35%	1.34%	1.47%	1.19%	1.02%	0.88%	0.84%	0.78%
Portfolio Turnover Rate .....	12%	6%	4%	3%	1%	97%	39%	19%	20%	23%

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

See accompanying Notes to Financial Statements.

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

**(for a share outstanding throughout each period)**

	DFA California Intermediate-Term Municipal Bond Portfolio				DFA NY Municipal Bond Portfolio				Period Jun 16, 2015(a) to 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, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	
Net Asset Value, Beginning of Period.....	\$ 10.33	\$ 10.58	\$ 10.62	\$ 10.56	\$ 10.24	\$ 10.25	\$ 10.14	\$ 10.00	
Income from Investment Operations (A)									
Net Investment Income (Loss) .....	0.16	0.15	0.14	0.15	0.12	0.11	0.11	0.05	
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.38	(0.25)	(0.04)	0.07	(0.14)	(0.01)	0.12	0.12	
Total from Investment Operations .....	0.54	(0.10)	0.10	0.22	(0.02)	0.10	0.23	0.17	
Less Distributions:									
Net Investment Income .....	(0.15)	(0.15)	(0.14)	(0.16)	(0.12)	(0.11)	(0.12)	(0.03)	
Total Distributions .....	(0.15)	(0.15)	(0.14)	(0.16)	(0.12)	(0.11)	(0.12)	(0.03)	
Net Asset Value, End of Period .....	\$ 10.72	\$ 10.33	\$ 10.58	\$ 10.62	\$ 10.10	\$ 10.24	\$ 10.25	\$ 10.14	
Total Return .....	5.30%	(0.96%)	0.97%	2.10%	(0.20%)	0.94%	2.29%	1.75%(B)	
Net Assets, End of Period (thousands) .....	\$519,431	\$435,549	\$347,302	\$255,893	\$100,432	\$91,204	\$57,581	\$28,985	
Ratio of Expenses to Average Net Assets .....	0.22%	0.23%	0.23%	0.23%	0.25%	0.25%	0.25%	0.25%(C)(D)	
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and (Fees Paid Indirectly)) .....	0.24%	0.23%	0.23%	0.23%	0.25%	0.25%	0.34%	0.51%(C)(D)	
Ratio of Net Investment Income to Average Net Assets .....	1.47%	1.45%	1.36%	1.42%	1.20%	1.06%	1.10%	1.25%(C)(D)	
Portfolio Turnover Rate .....	19%	7%	7%	4%	27%	15%	1%	N/A	

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)

	DFA MN Municipal Bond Portfolio			DFA Oregon Municipal Bond Portfolio	
	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Period Jul 25, 2017(a) to Oct 31, 2017	Period Sep 10, 2019(a) to Oct 31, 2019	
Net Asset Value, Beginning of Period.....	\$ 9.73	\$ 9.95	\$ 10.00	\$ 10.00	\$ 10.00
Income from Investment Operations (A)					
Net Investment Income (Loss) .....	0.11	0.11	0.02	0.01	0.01
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.32	(0.22)	(0.05)	(0.01)	(0.01)
Total from Investment Operations .....	0.43	(0.11)	(0.03)	—	—
Less Distributions:					
Net Investment Income .....	(0.11)	(0.11)	(0.02)	(—)	(—)
Total Distributions .....	(0.11)	(0.11)	(0.02)	—	—
Net Asset Value, End of Period.....	\$ 10.05	\$ 9.73	\$ 9.95	\$ 10.00	\$ 10.00
Total Return .....	4.47%	(1.16%)	(0.28%)(B)	0.05%(B)	0.05%(B)
Net Assets, End of Period (thousands) .....	\$74,139	\$66,318	\$61,259	\$23,144	\$23,144
Ratio of Expenses to Average Net Assets .....	0.30%	0.32%	0.24%(C)(D)	0.32%(C)(D)	0.32%(C)(D)
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and (Fees Paid Indirectly)) .....	0.38%	0.38%	0.37%(C)(D)	0.65%(C)(D)	0.65%(C)(D)
Ratio of Net Investment Income to Average Net Assets .....	1.14%	1.09%	0.96%(C)(D)	0.47%(C)(D)	0.47%(C)(D)
Portfolio Turnover Rate .....	14%	14%	N/A(B)	0%(B)	0%(B)

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

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

The DFA Diversified Fixed Income Portfolio achieves its investment objective by investing directly in securities as listed on its Schedule of Investments and/or in other series of the Fund as indicated below (collectively, the "Underlying Funds"). The Underlying Funds' shareholder reports are included in this report. As of October 31, 2019, the Portfolio was the owner of record of the following approximate percentages of the total outstanding shares of the following Underlying Funds as detailed below:

<u>Fund of Funds</u>	<u>Underlying Funds</u>	<u>Percentage Ownership at 10/31/19</u>
DFA Diversified Fixed Income Portfolio	DFA Two-Year Global Fixed Income Portfolio	6%
	DFA Intermediate Government Fixed Income Portfolio	9%

**B. Significant Accounting Policies:**

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

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

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

Debt securities held by the 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.

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. 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.

Shares held by the Portfolios in other investment companies (such as the Underlying Funds shares held by the DFA Diversified Fixed Income Portfolio) are valued at their respective daily net asset values as reported by their administrator. These valuations are classified as Level 1 in the hierarchy.

A summary of the inputs used to value the Portfolios' investments by each major security type, industry and/or country is disclosed previously in this note. Valuation hierarchy tables have been included at the end of the Schedules 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 DFA Two-Year Global Fixed Income Portfolio, DFA Selectively Hedged Global Fixed Income Portfolio, DFA Five-Year Global Fixed Income Portfolio, DFA World ex U.S. Government Fixed Income Portfolio, DFA Short-Term Extended Quality Portfolio, DFA Intermediate-Term Extended Quality Portfolio, DFA Targeted Credit Portfolio, DFA Global Core Plus Fixed Income Portfolio (the "International Fixed Income Portfolios"), DFA Investment Grade Portfolio, DFA Diversified Fixed Income Portfolio and DFA Short-Duration Real Return Portfolio whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Portfolios enter into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. The International Fixed Income Portfolios, DFA Investment Grade Portfolio, DFA Diversified Fixed Income Portfolio and DFA Short-Duration Real Return Portfolio also enter into forward currency contracts for the purpose of hedging against fluctuations in currency exchange rates or to transfer balances from one currency to another. DFA Selectively Hedged Global Fixed Income Portfolio may hedge the currency exposure of its foreign securities or leave some or all of the currency exposure unhedged. Forward currency contracts are marked-to-market daily based on daily forward exchange rates.

The International Fixed Income Portfolios, DFA Investment Grade Portfolio, DFA Diversified Fixed Income Portfolio and DFA Short-Duration Real Return Portfolio isolate the effect of foreign currency rate fluctuations when determining the realized gain or loss upon the sale or maturity of foreign currency-denominated debt obligations pursuant to U.S. Federal income tax regulations; such amounts are categorized as foreign exchange gain or loss for income tax reporting purposes.

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates of securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the International Fixed Income Portfolios, DFA Investment Grade Portfolio, DFA Diversified Fixed Income Portfolio and DFA Short-Duration Real Return Portfolio and the U.S. dollar equivalent amounts actually received or paid.

3. *Treasury Inflation-Protected Securities (TIPS):* Inflation-protected securities (also known as inflation indexed securities) are securities whose principal and/or interest payments are adjusted for inflation, unlike conventional debt securities that make fixed principal and interest payments. Inflation-protected securities include Treasury Inflation-Protected Securities ("TIPS"), which are securities issued by the U.S. Treasury. The principal value of TIPS is adjusted for inflation (payable at maturity) and the semi-annual interest payments by TIPS equal a fixed percentage of the inflation-adjusted principal amount. These inflation adjustments are based upon the Consumer Price Index for Urban Consumers (CPI-U). The original principal value of TIPS is guaranteed, even during period of deflation. At maturity, TIPS are redeemed at the greater of their inflation-adjusted principal or par amount at original issue. Other

types of inflation-protected securities may use other methods to adjust for inflation and other measures of inflation. Additionally, inflation-protected securities issued by entities other than the U.S. Treasury may not provide a guarantee of principal value at maturity.

4. *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.

5. *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.

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.

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.

**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:

DFA One-Year Fixed Income Portfolio.....	0.15%
DFA Two-Year Global Fixed Income Portfolio.....	0.15%
DFA Selectively Hedged Global Fixed Income Portfolio.....	0.15%

DFA Five-Year Global Fixed Income Portfolio.....	0.25%
DFA World ex U.S. Government Fixed Income Portfolio.....	0.18%
DFA Short-Term Government Portfolio.....	0.17%
DFA Intermediate Government Fixed Income Portfolio.....	0.10%
DFA Short-Term Extended Quality Portfolio.....	0.20%
DFA Intermediate-Term Extended Quality Portfolio.....	0.20%
DFA Targeted Credit Portfolio.....	0.19%
DFA Global Core Plus Fixed Income Portfolio.....	0.25%
DFA Investment Grade Portfolio.....	0.20%
DFA Diversified Fixed Income Portfolio.....	0.12%
DFA LTIP Portfolio.....	0.10%
DFA Inflation-Protected Securities Portfolio.....	0.10%
DFA Short-Duration Real Return Portfolio.....	0.20%
DFA Municipal Real Return Portfolio.....	0.20%
DFA California Municipal Real Return Portfolio.....	0.20%
DFA Municipal Bond Portfolio.....	0.20%
DFA Short-Term Municipal Bond Portfolio.....	0.20%
DFA Intermediate-Term Municipal Bond Portfolio.....	0.20%
DFA California Short-Term Municipal Bond Portfolio.....	0.20%
DFA California Intermediate-Term Municipal Bond Portfolio.....	0.20%
DFA NY Municipal Bond Portfolio.....	0.20%
DFA MN Municipal Bond Portfolio.....	0.25%
DFA Oregon Municipal Bond Portfolio.....	0.25%

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 Portfolios will remain in effect through February 28, 2020 (February 28, 2021 for the DFA Oregon Municipal Bond Portfolio), 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 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 Portfolios, is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery. 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>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>
DFA Selectively Hedged Global Fixed Income Portfolio (1).....	0.25%	—	—	—

<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>
DFA World ex U.S. Government Fixed Income Portfolio (1).....	0.20%	\$10	\$ 286	\$ 440
DFA Short-Term Government Portfolio (2).....	0.20%	—	19	19
DFA Short-Term Extended Quality Portfolio (1).....	0.22%	10	774	1,275
DFA Intermediate-Term Extended Quality Portfolio (1).....	0.22%	2	172	267
DFA Targeted Credit Portfolio (1).....	0.20%	—	267	530
DFA Global Core Plus Fixed Income Portfolio (3).....	0.30%	63	11	65
DFA Investment Grade Portfolio (4).....	0.22%	45	841	1,370
DFA Diversified Fixed Income Portfolio (3).....	0.15%	—	1,147	2,377
DFA LTIP Portfolio (1).....	0.15%	10	1	18
DFA Inflation-Protected Securities Portfolio (1).....	0.20%	—	—	—
DFA Short-Duration Real Return Portfolio (5).....	0.24%	5	37	37
DFA Municipal Real Return Portfolio (1).....	0.27%	—	—	—
DFA California Municipal Real Return Portfolio (3).....	0.30%	22	(11)	11
DFA Municipal Bond Portfolio (1).....	0.23%	3	99	145
DFA Short-Term Municipal Bond Portfolio (2).....	0.30%	—	—	—
DFA Intermediate-Term Municipal Bond Portfolio (1).....	0.23%	1	101	101
DFA California Short-Term Municipal Bond Portfolio (1).....	0.30%	—	—	—
DFA California Intermediate-Term Municipal Bond Portfolio (1).....	0.23%	—	67	67
DFA NY Municipal Bond Portfolio (1).....	0.25%	1	45	55
DFA MN Municipal Bond Portfolio (1).....	0.32%	1	39	97
DFA Oregon Municipal Bond Portfolio (1).....	0.32%	—	10	10

(1) The Advisor has contractually agreed to waive all or a portion of its management fee and assume the ordinary operating expenses of a class of each of the Portfolios listed above (excluding the expenses that the Portfolio incurs indirectly through its investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of each Portfolio, on an annualized basis, to the rates listed above as a percentage of a class of the respective Portfolio's average net assets (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount for such class of shares of the Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the applicable Expense Limitation Amount.

(2) 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 its investment in other investment companies) ("Portfolio Expenses") of a class of each of the Portfolios listed above so that such Portfolio Expenses, on an annualized basis, do not exceed the rate reflected above for a class of each



such Portfolio (the “Expense Limitation Amount”). At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount for a class of the Portfolio, the Advisor retains the right to recover any fees previously waived to the extent that such recovery will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the Expense Limitation Amount.

(3) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the ordinary operating expenses of a class of 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 are less than the Expense Limitation Amount of a class of shares of the Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the Expense Limitation Amount.

(4) The Advisor has agreed to waive all or a portion of its management fee and to assume the expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of 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 (the “Money Market Series”) and its investment in unaffiliated investment companies) (“Portfolio Expenses”) to the extent necessary to limit Portfolio Expenses of a class of the Portfolio, on an annualized basis, to the rate listed above as a percentage of the average net assets of a class of the Portfolio (the “Expense Limitation Amount”). At any time that the Portfolio Expenses are less than the Expense Limitation Amount of a class of shares of the Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery 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 waive up to the full amount of the Portfolio’s management fee to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in other funds managed by the Advisor, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (the “Underlying Funds”). In addition, under the Fee Waiver Agreement, the Advisor has also agreed to waive all or a portion of the management fee and to assume the 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 but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series and 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’s annualized Portfolio Expenses are less than the Portfolio’s Expense Limitation Amount, described above, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery will not cause the annualized Portfolio Expenses of a class of the Portfolio to exceed the Expense Limitation Amount. The Advisor, however, shall not be reimbursed for any management fees previously waived to offset the Portfolio’s proportionate share of the management fees paid by the Portfolio through its investment in other funds managed by the Advisor.

**Earned Income Credit:**

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

	<u>Fees Paid Indirectly</u>
DFA Two-Year Global Fixed Income Portfolio.....	\$171
DFA Selectively Hedged Global Fixed Income Portfolio.....	27
DFA Five-Year Global Fixed Income Portfolio.....	755
DFA World ex U.S. Government Fixed Income Portfolio.....	47
DFA Municipal Real Return Portfolio.....	84
DFA California Municipal Real Return Portfolio.....	32
DFA Municipal Bond Portfolio.....	38
DFA Short-Term Municipal Bond Portfolio.....	125
DFA Intermediate-Term Municipal Bond Portfolio.....	96
DFA California Short-Term Municipal Bond Portfolio.....	69
DFA California Intermediate-Term Municipal Bond Portfolio.....	38
DFA NY Municipal Bond Portfolio.....	23
DFA MN Municipal Bond Portfolio.....	14

## 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):

DFA One-Year Fixed Income Portfolio.....	\$400
DFA Two-Year Global Fixed Income Portfolio.....	319
DFA Selectively Hedged Global Fixed Income Portfolio.....	33
DFA Five-Year Global Fixed Income Portfolio.....	354
DFA World ex U.S. Government Fixed Income Portfolio.....	13
DFA Short-Term Government Portfolio.....	81
DFA Intermediate Government Fixed Income Portfolio.....	138
DFA Short-Term Extended Quality Portfolio.....	103
DFA Intermediate-Term Extended Quality Portfolio.....	34
DFA Targeted Credit Portfolio.....	5
DFA Global Core Plus Fixed Income Portfolio.....	1
DFA Investment Grade Portfolio.....	101
DFA Diversified Fixed Income Portfolio.....	4
DFA LTIP Portfolio.....	1
DFA Inflation-Protected Securities Portfolio.....	100
DFA Short-Duration Real Return Portfolio.....	14
DFA Municipal Real Return Portfolio.....	7
DFA California Municipal Real Return Portfolio.....	—
DFA Municipal Bond Portfolio.....	4
DFA Short-Term Municipal Bond Portfolio.....	85
DFA Intermediate-Term Municipal Bond Portfolio.....	21
DFA California Short-Term Municipal Bond Portfolio.....	24
DFA California Intermediate-Term Municipal Bond Portfolio.....	5
DFA NY Municipal Bond Portfolio.....	1
DFA MN Municipal Bond Portfolio.....	—
DFA Oregon Municipal Bond Portfolio.....	—

## E. Purchases and Sales of Securities:

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

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
DFA One-Year Fixed Income Portfolio.....	\$ 720,360	\$1,842,777	\$1,003,403	\$4,198,441
DFA Two-Year Global Fixed Income Portfolio.....	1,011,477	596,409	2,045,095	3,312,791

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
DFA Selectively Hedged Global Fixed Income Portfolio.....	\$ 241,380	\$ 126,671	\$ 465,593	\$ 691,324
DFA Five-Year Global Fixed Income Portfolio.....	1,733,475	—	4,807,726	8,318,063
DFA World ex U.S. Government Fixed Income Portfolio.....	3,048	5,867	916,783	616,184
DFA Short-Term Government Portfolio....	807,231	2,427,017	—	—
DFA Intermediate Government Fixed Income Portfolio.....	1,497,428	1,277,928	—	—
DFA Short-Term Extended Quality Portfolio.....	989,938	963	1,850,168	2,825,383
DFA Intermediate-Term Extended Quality Portfolio.....	53,618	54,464	280,191	537,533
DFA Targeted Credit Portfolio.....	10,641	—	182,945	116,397
DFA Global Core Plus Fixed Income Portfolio.....	8,984	15,354	974,317	108,967
DFA Investment Grade Portfolio.....	1,264,753	1,241,283	863,847	591,860
DFA Diversified Fixed Income Portfolio....	71,746	17,314	87,940	4,000
DFA LTIP Portfolio.....	82,166	74,428	—	—
DFA Inflation-Protected Securities Portfolio.....	1,309,659	1,277,458	—	—
DFA Short-Duration Real Return Portfolio.....	253,351	127,795	357,183	470,658
DFA Municipal Real Return Portfolio.....	—	—	47,210	77,760
DFA California Municipal Real Return Portfolio.....	—	—	21,595	15,009
DFA Municipal Bond Portfolio.....	—	—	112,499	61,525
DFA Short-Term Municipal Bond Portfolio.....	—	—	1,827,554	2,240,859
DFA Intermediate-Term Municipal Bond Portfolio.....	—	—	472,980	228,133
DFA California Short-Term Municipal Bond Portfolio.....	—	—	1,049,949	1,037,943
DFA California Intermediate-Term Municipal Bond Portfolio.....	—	—	173,170	89,635
DFA NY Municipal Bond Portfolio.....	—	—	44,683	39,365
DFA MN Municipal Bond Portfolio.....	—	—	10,025	9,204
DFA Oregon Municipal Bond Portfolio.....	—	—	20,175	—

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, 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>DFA One-Year Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$ 177,374	\$ 2,747,185	\$ 2,792,242	\$ 23	\$ (9)	\$ 132,331	11,436	\$ 4,136	—
<b>Total</b>	<b>\$ 177,374</b>	<b>\$ 2,747,185</b>	<b>\$ 2,792,242</b>	<b>\$ 23</b>	<b>\$ (9)</b>	<b>\$ 132,331</b>	<b>11,436</b>	<b>\$ 4,136</b>	<b>—</b>
<b>DFA Two-Year Global Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$ 80,883	\$ 479,847	\$ 552,469	\$ 3	\$ (2)	\$ 8,262	714	\$ 665	—
<b>Total</b>	<b>\$ 80,883</b>	<b>\$ 479,847</b>	<b>\$ 552,469</b>	<b>\$ 3</b>	<b>\$ (2)</b>	<b>\$ 8,262</b>	<b>714</b>	<b>\$ 665</b>	<b>—</b>
<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$ 10,691	\$ 247,537	\$ 251,242	—	\$ 1	\$ 6,987	604	\$ 219	—
<b>Total</b>	<b>\$ 10,691</b>	<b>\$ 247,537</b>	<b>\$ 251,242</b>	<b>—</b>	<b>\$ 1</b>	<b>\$ 6,987</b>	<b>604</b>	<b>\$ 219</b>	<b>—</b>
<b>DFA Five-Year Global Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$ 56,718	\$ 302,163	\$ 348,515	—	—	\$ 10,366	896	\$ 450	—
<b>Total</b>	<b>\$ 56,718</b>	<b>\$ 302,163</b>	<b>\$ 348,515</b>	<b>—</b>	<b>—</b>	<b>\$ 10,366</b>	<b>896</b>	<b>\$ 450</b>	<b>—</b>
<b>DFA Short-Term Extended Quality Portfolio</b>									
The DFA Short Term Investment Fund	\$ 72,662	\$ 996,102	\$ 1,015,262	\$ (1)	\$ 3	\$ 53,504	4,624	\$ 1,837	—
<b>Total</b>	<b>\$ 72,662</b>	<b>\$ 996,102</b>	<b>\$ 1,015,262</b>	<b>\$ (1)</b>	<b>\$ 3</b>	<b>\$ 53,504</b>	<b>4,624</b>	<b>\$ 1,837</b>	<b>—</b>
<b>DFA Intermediate-Term Extended Quality Portfolio</b>									
The DFA Short Term Investment Fund	\$ 92,092	\$ 374,935	\$ 356,625	\$ (4)	\$ 9	\$ 110,406	9,542	\$ 2,326	—
<b>Total</b>	<b>\$ 92,092</b>	<b>\$ 374,935</b>	<b>\$ 356,625</b>	<b>\$ (4)</b>	<b>\$ 9</b>	<b>\$ 110,406</b>	<b>9,542</b>	<b>\$ 2,326</b>	<b>—</b>
<b>DFA Targeted Credit Portfolio</b>									
The DFA Short Term Investment Fund	\$ 17,485	\$ 116,737	\$ 113,309	—	\$ 3	\$ 20,916	1,808	\$ 415	—
<b>Total</b>	<b>\$ 17,485</b>	<b>\$ 116,737</b>	<b>\$ 113,309</b>	<b>—</b>	<b>\$ 3</b>	<b>\$ 20,916</b>	<b>1,808</b>	<b>\$ 415</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>DFA Global Core Plus Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$ 12,149	\$ 200,745	\$ 137,083	\$ (3)	\$ 7	\$ 75,815	6,552	—	—
<b>Total</b>	<b>\$ 12,149</b>	<b>\$ 200,745</b>	<b>\$ 137,083</b>	<b>\$ (3)</b>	<b>\$ 7</b>	<b>\$ 75,815</b>	<b>6,552</b>	<b>—</b>	<b>—</b>
<b>DFA Investment Grade Portfolio</b>									
The DFA Short Term Investment Fund	\$328,173	\$3,400,611	\$3,035,240	\$ 13	\$ 57	\$693,614	59,944	\$12,630	—
<b>Total</b>	<b>\$328,173</b>	<b>\$3,400,611</b>	<b>\$3,035,240</b>	<b>\$ 13</b>	<b>\$ 57</b>	<b>\$693,614</b>	<b>59,944</b>	<b>\$12,630</b>	<b>—</b>
<b>DFA Diversified Fixed Income Portfolio</b>									
DFA Intermediate Government Fixed Income	\$404,763	\$ 87,940	\$ 4,001	\$(338)	\$40,738	\$529,102	40,731	\$10,290	—
DFA Two-Year Global Fixed Income	243,515	69,460	—	—	2,536	315,511	31,457	6,510	—
DFA Short Term Investment Fund	—	27,963	27,963	—	—	—	—	—	—
<b>Total</b>	<b>\$648,278</b>	<b>\$ 185,363</b>	<b>\$ 31,964</b>	<b>\$(338)</b>	<b>\$43,274</b>	<b>\$844,613</b>	<b>72,188</b>	<b>\$16,800</b>	<b>—</b>
<b>DFA Short-Duration Real Return Portfolio</b>									
The DFA Short Term Investment Fund	\$ 49,993	\$ 244,086	\$ 257,114	\$ 2	\$ 3	\$ 36,970	3,195	\$ 661	—
<b>Total</b>	<b>\$ 49,993</b>	<b>\$ 244,086</b>	<b>\$ 257,114</b>	<b>\$ 2</b>	<b>\$ 3</b>	<b>\$ 36,970</b>	<b>3,195</b>	<b>\$ 661</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):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total</u>
<b>DFA One-Year Fixed Income Portfolio</b>				
2018.....	\$134,236	—	—	\$134,236
2019.....	170,989	—	—	170,989
<b>DFA Two-Year Global Fixed Income Portfolio</b>				
2018.....	67,032	—	—	67,032
2019.....	141,446	—	—	141,446
<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>				
2018.....	19,847	—	—	19,847
2019.....	37,788	—	—	37,788
<b>DFA Five-Year Global Fixed Income Portfolio</b>				
2018.....	217,046	\$9,217	—	226,263
2019.....	619,058	—	—	619,058
<b>DFA World ex U.S. Government Fixed Income Portfolio</b>				
2018.....	1,574	—	—	1,574
2019.....	79,500	4,329	—	83,829
<b>DFA Short-Term Government Portfolio</b>				
2018.....	32,064	—	—	32,064
2019.....	44,098	—	—	44,098
<b>DFA Intermediate Government Fixed Income Portfolio</b>				
2018.....	102,138	4,998	—	107,136
2019.....	116,094	—	—	116,094
<b>DFA Short-Term Extended Quality Portfolio</b>				
2018.....	100,156	4,054	—	104,210
2019.....	142,314	—	—	142,314
<b>DFA Intermediate-Term Extended Quality Portfolio</b>				
2018.....	58,070	5,639	—	63,709
2019.....	55,145	—	—	55,145
<b>DFA Targeted Credit Portfolio</b>				
2018.....	13,620	906	—	14,526
2019.....	16,395	—	—	16,395
<b>DFA Global Core Plus Fixed Income Portfolio</b>				
2018.....	2,471	—	—	2,471
2019.....	35,318	—	—	35,318
<b>DFA Investment Grade Portfolio</b>				
2018.....	212,294	—	—	212,294
2019.....	241,381	—	—	241,381
<b>DFA Diversified Fixed Income Portfolio</b>				
2018.....	13,444	98	—	13,542
2019.....	20,185	19	—	20,204
<b>DFA LTIP Portfolio</b>				
2018.....	5,731	—	—	5,731
2019.....	4,624	829	—	5,453

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total</u>
DFA Inflation-Protected Securities Portfolio				
2018.....	\$141,539	—	—	\$141,539
2019.....	96,788	—	—	96,788
DFA Short-Duration Real Return Portfolio				
2018.....	19,458	—	—	19,458
2019.....	38,949	—	—	38,949
DFA Municipal Real Return Portfolio				
2018.....	—	—	\$12,044	12,044
2019.....	—	—	14,027	14,027
DFA California Municipal Real Return Portfolio				
2018.....	—	—	1,086	1,086
2019.....	—	—	1,907	1,907
DFA Municipal Bond Portfolio				
2018.....	—	—	5,602	5,602
2019.....	—	—	7,271	7,271
DFA Short-Term Municipal Bond Portfolio				
2018.....	—	—	27,517	27,517
2019.....	—	—	32,120	32,120
DFA Intermediate-Term Municipal Bond Portfolio				
2018.....	—	—	26,332	26,332
2019.....	—	—	30,101	30,101
DFA California Short-Term Municipal Bond Portfolio				
2018.....	—	—	11,064	11,064
2019.....	—	—	14,735	14,735
DFA California Intermediate-Term Municipal Bond Portfolio				
2018.....	—	—	5,751	5,751
2019.....	—	—	7,150	7,150
DFA NY Municipal Bond Portfolio				
2018.....	—	—	1,109	1,109
2019.....	—	—	1,493	1,493
DFA MN Municipal Bond Portfolio				
2018.....	—	—	698	698
2019.....	—	—	796	796
DFA Oregon Municipal Bond Portfolio				
2019.....	—	—	11	11

The DFA Oregon Municipal Bond Portfolio commenced operations on September 10, 2019, and did not pay any distributions for the year ended October 31, 2018.

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>
DFA One-Year Fixed Income Portfolio.....	\$ (2,827)	—	\$ (2,827)
DFA Two-Year Global Fixed Income Portfolio.....	(487)	—	(487)
DFA Selectively Hedged Global Fixed Income Portfolio.....	(1,646)	—	(1,646)
DFA Five-Year Global Fixed Income Portfolio.....	(32,284)	—	(32,284)
DFA World ex U.S. Government Fixed Income Portfolio.....	(1,758)	—	(1,758)
DFA Short-Term Government Portfolio.....	(1,432)	—	(1,432)
DFA Intermediate Government Fixed Income Portfolio.....	(2,284)	—	(2,284)
DFA Short-Term Extended Quality Portfolio.....	(7,929)	—	(7,929)
DFA Intermediate-Term Extended Quality Portfolio.....	(793)	—	(793)
DFA Targeted Credit Portfolio.....	(1,772)	—	(1,772)
DFA Global Core Plus Fixed Income Portfolio.....	(1,900)	—	(1,900)
DFA Investment Grade Portfolio.....	(8,244)	—	(8,244)
DFA Diversified Fixed Income Portfolio.....	(179)	—	(179)
DFA LTIP Portfolio.....	(261)	—	(261)
DFA Inflation-Protected Securities Portfolio.....	(4,638)	—	(4,638)
DFA Short-Duration Real Return Portfolio.....	(3,311)	—	(3,311)
DFA Municipal Real Return Portfolio.....	—	—	—
DFA California Municipal Real Return Portfolio.....	—	—	—
DFA Municipal Bond Portfolio.....	—	—	—
DFA Short-Term Municipal Bond Portfolio.....	—	—	—
DFA Intermediate-Term Municipal Bond Portfolio.....	—	—	—
DFA California Short-Term Municipal Bond Portfolio.....	—	—	—
DFA California Intermediate-Term Municipal Bond Portfolio.....	—	—	—
DFA NY Municipal Bond Portfolio.....	—	—	—
DFA MN Municipal Bond Portfolio.....	—	—	—
DFA Oregon Municipal Bond 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>
DFA One-Year Fixed Income Portfolio...	\$ 1,289	—	\$ (12,589)	\$ 4,989	\$ (6,311)
DFA Two-Year Global Fixed Income Portfolio.....	74,653	—	(22,082)	(13,691)	38,880
DFA Selectively Hedged Global Fixed Income Portfolio.....	27,861	—	(76,545)	(799)	(49,483)
DFA Five-Year Global Fixed Income Portfolio.....	323,204	—	(145,964)	(241,736)	(64,496)
DFA World ex U.S. Government Fixed Income Portfolio.....	46,332	\$12,934	—	47,969	107,235



	<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 Short-Term Government Portfolio...	\$ 3,957	—	\$ (24,930)	\$ (597)	\$ (21,570)
DFA Intermediate Government Fixed Income Portfolio.....	12,858	—	(22,991)	243,465	233,332
DFA Short-Term Extended Quality Portfolio.....	89,114	—	(11,962)	(19,223)	57,929
DFA Intermediate-Term Extended Quality Portfolio.....	482	—	(13,399)	90,323	77,406
DFA Targeted Credit Portfolio.....	11,388	\$ 72	—	2,304	13,764
DFA Global Core Plus Fixed Income Portfolio.....	21,979	—	(2,784)	42,747	61,942
DFA Investment Grade Portfolio.....	40,240	—	(59,642)	467,657	448,255
DFA Diversified Fixed Income Portfolio..	288	—	(478)	27,309	27,119
DFA LTIP Portfolio.....	153	—	(1,188)	20,877	19,842
DFA Inflation-Protected Securities Portfolio.....	1,664	3,623	—	146,073	151,360
DFA Short-Duration Real Return Portfolio.....	32,139	—	(21,875)	(5,459)	4,805
DFA Municipal Real Return Portfolio.....	—	—	(2,524)	15,287	12,763
DFA California Municipal Real Return Portfolio.....	—	—	(67)	605	538
DFA Municipal Bond Portfolio.....	—	—	(48)	9,829	9,781
DFA Short-Term Municipal Bond Portfolio.....	—	—	(151)	5,510	5,359
DFA Intermediate-Term Municipal Bond Portfolio.....	—	—	(327)	55,265	54,938
DFA California Short-Term Municipal Bond Portfolio.....	—	—	(636)	5,325	4,689
DFA California Intermediate-Term Municipal Bond Portfolio.....	—	—	(134)	13,579	13,445
DFA NY Municipal Bond Portfolio.....	—	—	(10)	1,100	1,090
DFA MN Municipal Bond Portfolio.....	—	—	(43)	479	436
DFA Oregon Municipal Bond Portfolio....	—	—	—	0	—

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. Additionally, such losses must be used prior to the losses incurred in the years preceding enactment. 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):

	<u>Unlimited</u>	<u>Total</u>
DFA One-Year Fixed Income Portfolio.....	\$ 12,589	\$ 12,589
DFA Two-Year Global Fixed Income Portfolio.....	22,082	22,082
DFA Selectively Hedged Global Fixed Income Portfolio.....	76,545	76,545
DFA Five-Year Global Fixed Income Portfolio.....	145,964	145,964

	<u>Unlimited</u>	<u>Total</u>
DFA World ex U.S. Government Fixed Income Portfolio.....	—	—
DFA Short-Term Government Portfolio.....	\$ 24,930	\$ 24,930
DFA Intermediate Government Fixed Income Portfolio.....	22,991	22,991
DFA Short-Term Extended Quality Portfolio.....	11,962	11,962
DFA Intermediate-Term Extended Quality Portfolio.....	13,399	13,399
DFA Targeted Credit Portfolio.....	—	—
DFA Global Core Plus Fixed Income Portfolio.....	2,784	2,784
DFA Investment Grade Portfolio.....	59,642	59,642
DFA Diversified Fixed Income Portfolio.....	478	478
DFA LTIP Portfolio.....	1,188	1,188
DFA Inflation-Protected Securities Portfolio.....	—	—
DFA Short-Duration Real Return Portfolio.....	21,875	21,875
DFA Municipal Real Return Portfolio.....	2,524	2,524
DFA California Municipal Real Return Portfolio.....	67	67
DFA Municipal Bond Portfolio.....	48	48
DFA Short-Term Municipal Bond Portfolio.....	151	151
DFA Intermediate-Term Municipal Bond Portfolio.....	327	327
DFA California Short-Term Municipal Bond Portfolio.....	636	636
DFA California Intermediate-Term Municipal Bond Portfolio.....	134	134
DFA NY Municipal Bond Portfolio.....	10	10
DFA MN Municipal Bond Portfolio.....	43	43
DFA Oregon Municipal Bond 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 (amounts in thousands):

DFA One-Year Fixed Income Portfolio.....	\$ 7,819
DFA Two-Year Global Fixed Income Portfolio.....	6,397
DFA Selectively Hedged Global Fixed Income Portfolio.....	215
DFA Intermediate Government Fixed Income Portfolio.....	6,762
DFA Short-Term Extended Quality Portfolio.....	1,705
DFA Intermediate-Term Extended Quality Portfolio.....	679
DFA Targeted Credit Portfolio.....	684
DFA Inflation-Protected Securities Portfolio.....	15,577
DFA Municipal Real Return Portfolio.....	154

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 One-Year Fixed Income Portfolio.....	\$ 7,533,099	\$ 5,031	\$ (624)	\$ 4,407
DFA Two-Year Global Fixed Income Portfolio.....	5,498,705	24,477	(38,204)	(13,727)
DFA Selectively Hedged Global Fixed Income Portfolio..	1,237,268	10,575	(11,384)	(809)
DFA Five-Year Global Fixed Income Portfolio.....	15,662,135	67,180	(206,992)	(139,812)

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
DFA World ex U.S. Government Fixed Income Portfolio.....	\$ 1,425,526	\$ 72,718	\$ (5,637)	\$ 67,081
DFA Short-Term Government Portfolio.....	2,399,992	149	(745)	(596)
DFA Intermediate Government Fixed Income Portfolio...	5,318,431	246,711	(3,246)	243,465
DFA Short-Term Extended Quality Portfolio.....	6,563,270	43,448	(62,670)	(19,222)
DFA Intermediate-Term Extended Quality Portfolio.....	1,711,465	91,220	(897)	90,323
DFA Targeted Credit Portfolio.....	776,237	11,631	(6,234)	5,397
DFA Global Core Plus Fixed Income Portfolio.....	1,532,927	48,462	(6,066)	42,396
DFA Investment Grade Portfolio.....	9,962,554	479,722	(12,065)	467,657
DFA Diversified Fixed Income Portfolio.....	1,037,414	28,197	(888)	27,309
DFA LTIP Portfolio.....	193,161	20,877	—	20,877
DFA Inflation-Protected Securities Portfolio.....	4,742,158	152,914	(6,842)	146,072
DFA Short-Duration Real Return Portfolio.....	1,516,883	5,918	(11,373)	(5,455)
DFA Municipal Real Return Portfolio.....	857,292	32,217	(16,929)	15,288
DFA California Municipal Real Return Portfolio.....	128,044	3,961	(3,356)	605
DFA Municipal Bond Portfolio.....	491,441	10,037	(207)	9,830
DFA Short-Term Municipal Bond Portfolio.....	2,611,556	5,834	(324)	5,510
DFA Intermediate-Term Municipal Bond Portfolio.....	1,981,743	55,593	(328)	55,265
DFA California Short-Term Municipal Bond Portfolio.....	1,207,810	5,695	(370)	5,325
DFA California Intermediate-Term Municipal Bond Portfolio.....	503,484	13,668	(89)	13,579
DFA NY Municipal Bond Portfolio.....	118,788	1,123	(23)	1,100
DFA MN Municipal Bond Portfolio.....	72,468	496	(17)	479
DFA Oregon Municipal Bond Portfolio.....	22,223	28	(27)	1

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. Financial Instruments:

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

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

2. *Inflation Protection Risks:* Because the interest and/or principal payments on an inflation-protected security are adjusted periodically for changes in inflation, the income distributed by the DFA Diversified Fixed Income Portfolio, DFA LTIP Portfolio, DFA Inflation-Protected Securities Portfolio, DFA Short-Duration Real Return Portfolio, DFA Municipal Real Return Portfolio and DFA California Municipal Real Return Portfolio may be irregular. Although the U.S. Treasury guarantees to pay at least the original face value of any inflation-protected securities the Treasury issues, other issuers may not offer the same guarantee. Also, inflation-protected securities, including those issued by the U.S. Treasury, are not protected against deflation. As a result, in a period of deflation, the principal and income of inflation-protected securities held by a Portfolio will decline and the Portfolio may suffer a loss during such periods. While inflation-protected securities are expected to be protected from long-term inflationary trends, short-term increases in inflation may lead to a decline in a Portfolio's value. For example, if interest rates rise due to reasons other than inflation, the Portfolio's investment in these securities may not be protected to the extent that the increase is not reflected in the securities' inflation measures. Additionally, positive adjustments to principal generally will result in taxable income to a Portfolio at the time of such adjustments (which generally would be distributed by the Portfolio as part of its taxable dividends), even though the principal amount is not paid until maturity. The current market value of inflation-protected securities is not guaranteed and will fluctuate.

#### **Derivative Financial Instruments:**

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

3. *Forward Currency Contracts:* The Portfolios listed below may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk). The decision to hedge a Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by 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. 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.

4. *Swap Agreements:* The Portfolios noted below may enter into inflation swap agreements to seek inflation protection. Inflation swap agreements are contracts in which one party agrees to pay the cumulative percentage increase in a price index (the Consumer Price Index with respect to CPI swaps) over the term of the swap (with some lag on the inflation index), and the other pays a compounded fixed rate. Inflation swap agreements may be used by the Portfolios to hedge the inflation risk in nominal bonds (i.e. non-inflation indexed bonds) thereby creating "synthetic" inflation-indexed bonds. Among other reasons, one factor that may lead to changes in the values of inflation swap agreements are changes in real interest rates. Real interest rates are tied to the relationship between nominal interest rates and the rate of inflation. If nominal interest rates increase at a faster rate than inflation, real interest rates may rise, which may lead to a change in the value of an inflation swap agreement. Additionally, payments received by the Portfolios from inflation swap agreements will result in taxable income, either as ordinary income or capital gains, which will increase the amount of taxable distributions received by shareholders.

The Advisor and the Fund do not believe that a Portfolio's obligations under swap contracts are senior securities and, accordingly, the Portfolio will not treat them as being subject to the Portfolio's borrowing or senior securities restrictions. 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. To the extent that a 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 the 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. Inflation swap agreements are not currently subject to mandatory central clearing and exchange-trading.

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 clearing house, as is the case with cleared swaps. As a result, a 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.

5. *Repurchase Agreements:* The Portfolios may engage in repurchase agreement transactions with institutions that the Advisor has determined are creditworthy. The Portfolios, through their custodian, receive delivery of underlying securities collateralizing a repurchase agreement. Collateral for certain tri-party repurchase agreements is held at the counterparty's custodian in a segregated account for the benefit of the Portfolios and the counterparty. The counterparty will be required to maintain collateral with a value at least equal, at all times, to the value of the repurchase obligation including interest. A repurchase agreement transaction involves certain risks in the event of default or insolvency of the counterparty. These risks include possible delay or restrictions upon the Portfolios' ability to dispose of the collateral and a possible decline in the value of the collateral during the period while the Portfolios seek to assert its rights.

Repurchase agreements ("RA") permit the Portfolios, under certain circumstances including an event of default (such as bankruptcy or insolvency), to offset payables and/or receivables under the RA with collateral held and/or posted to the counterparty and create one single net payment due to or from the Portfolios. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against such a right of offset in the event of the RA counterparty's bankruptcy or insolvency. Pursuant to the terms of the RA, the Portfolios receive securities as collateral with a market value in excess of the repurchase price to be received by the Portfolios upon the maturity of the repurchase transaction. Upon a bankruptcy or insolvency of the RA counterparty, the Portfolios would recognize a liability with respect to such excess collateral to reflect the Portfolios' obligation under bankruptcy law to return the excess to the counterparty.

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>Swap Contracts***</u>
DFA Two-Year Global Fixed Income Portfolio.....	\$ 2,274,441	\$ —
DFA Selectively Hedged Global Fixed Income Portfolio.....	639,981	—
DFA Five-Year Global Fixed Income Portfolio.....	13,737,899	—
DFA World ex U.S. Government Fixed Income Portfolio.....	1,343,301	—
DFA Short-Term Extended Quality Portfolio.....	1,748,929	—
DFA Targeted Credit Portfolio.....	247,169	—
DFA Global Core Plus Fixed Income Portfolio.....	644,280	—
DFA Investment Grade Portfolio.....	386,465	—
DFA Short-Duration Real Return Portfolio.....	331,938	1,325,077
DFA Municipal Real Return Portfolio.....	—	795,385
DFA California Municipal Real Return Portfolio.....	—	119,077

\* Average amount of Currency Purchased/Sold in USD

\*\*\* Average Notional Value of agreements

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

<b>Asset Derivatives Value</b>			
	<b>Total Value at October 31, 2019</b>	<b>Forward Currency Contracts (1)</b>	<b>Swap Contracts (2)</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$ 2,299	\$ 2,299	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	435	435	—
DFA Five-Year Global Fixed Income Portfolio.....	25,285	25,285	—
DFA World ex U.S. Government Fixed Income Portfolio.....	1,000	1,000	—
DFA Short-Term Extended Quality Portfolio.....	999	999	—
DFA Targeted Credit Portfolio.....	409	409	—
DFA Global Core Plus Fixed Income Portfolio.....	746	746	—
DFA Investment Grade Portfolio.....	656	656	—
DFA Short-Duration Real Return Portfolio.....	3,588	94	\$3,494
DFA Municipal Real Return Portfolio.....	4,549	—	4,549

<b>Liability Derivatives Value</b>			
	<b>Total Value at October 31, 2019</b>	<b>Forward Currency Contracts (3)</b>	<b>Swap Contracts (4)</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$ (34,517)	\$ (34,517)	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	(5,322)	(5,322)	—
DFA Five-Year Global Fixed Income Portfolio.....	(127,418)	(127,418)	—
DFA World ex U.S. Government Fixed Income Portfolio.....	(20,279)	(20,279)	—
DFA Short-Term Extended Quality Portfolio.....	(24,012)	(24,012)	—
DFA Targeted Credit Portfolio.....	(3,508)	(3,508)	—
DFA Global Core Plus Fixed Income Portfolio.....	(15,003)	(15,003)	—
DFA Investment Grade Portfolio.....	(6,729)	(6,729)	—
DFA Short-Duration Real Return Portfolio.....	(19,994)	(3,505)	\$(16,489)
DFA Municipal Real Return Portfolio.....	(16,912)	—	(16,912)
DFA California Municipal Real Return Portfolio.....	(3,346)	—	(3,346)

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

(2) Presented on Statements of Assets and Liabilities as Unrealized Gain on Swap Contracts.

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

(4) Presented on Statements of Assets and Liabilities as Unrealized Loss on Swap Contracts.

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

<b>Realized Gain (Loss) on Derivatives</b>			
	<b>Total</b>	<b>Forward Currency Contracts (1)</b>	<b>Swap Contracts (2)</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$ 91,348	\$ 91,348	—

	Realized Gain (Loss) on Derivatives		
	Total	Forward Currency Contracts (1)	Swap Contracts (2)
DFA Selectively Hedged Global Fixed Income Portfolio.....	\$ 32,151	\$ 32,151	—
DFA Five-Year Global Fixed Income Portfolio.....	806,336	806,336	—
DFA World ex U.S. Government Fixed Income Portfolio.....	79,266	79,266	—
DFA Short-Term Extended Quality Portfolio.....	113,274	113,274	—
DFA Targeted Credit Portfolio.....	14,795	14,795	—
DFA Investment Grade Portfolio.....	24,616	24,616	—
DFA Short-Duration Real Return Portfolio.....	22,873	25,856	\$(2,983)
DFA Municipal Real Return Portfolio.....	320	—	320
DFA California Municipal Real Return Portfolio.....	(48)	—	(48)

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Forward Currency Contracts (3)	Swap Contracts (4)
DFA Two-Year Global Fixed Income Portfolio.....	\$ (46,587)	\$ (46,587)	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	(10,404)	(10,404)	—
DFA Five-Year Global Fixed Income Portfolio.....	(329,331)	(329,331)	—
DFA World ex U.S. Government Fixed Income Portfolio.....	(37,331)	(37,331)	—
DFA Short-Term Extended Quality Portfolio.....	(44,073)	(44,073)	—
DFA Targeted Credit Portfolio.....	(6,974)	(6,974)	—
DFA Global Core Plus Fixed Income Portfolio.....	(21,664)	(21,664)	—
DFA Investment Grade Portfolio.....	(10,327)	(10,327)	—
DFA Short-Duration Real Return Portfolio.....	(29,698)	(9,099)	\$(20,599)
DFA Municipal Real Return Portfolio.....	(25,584)	—	(25,584)
DFA California Municipal Real Return Portfolio.....	(3,484)	—	(3,484)

(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: Swap Contracts.

(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: 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 Statements of Assets and Liabilities.

The Portfolios are subject to master netting agreements (“MNA”) with certain counterparties that govern the terms of derivative transactions and reduce the counterparty risk associated with such transactions by specifying offsetting mechanisms and collateral posting arrangements at pre-arranged exposure levels. Since different types of transactions have different mechanics and are sometimes traded out of different legal entities of a particular counterparty organization, each type of transaction may be covered by a different MNA, possibly resulting in the need for multiple agreements with a single counterparty. As the MNA’s are specific to unique operations of different asset types, they allow each Portfolio to close out and net its total exposure to a counterparty in the event of a default with respect to all the transactions governed under a single MNA with a counterparty. Certain MNA’s contain provisions which allow for the net settlement of receivable and payable positions with the same counterparty if defined conditions are met.

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	Net Amounts of Assets Presented in the Statements of Assets and Liabilities		Gross Amounts Not Offset in the Statements of Assets and Liabilities			Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities		Gross Amounts Not Offset in the Statements of Assets and Liabilities		
	Gross Amounts of Assets Recognized (a)	of Assets and Liabilities	Financial Instruments (b)	Cash Collateral Received	Net Amount (c)	Gross Amounts of Liabilities Recognized (a)	of Assets and Liabilities	Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
	<b>Assets</b>					<b>Liabilities</b>				
<b>DFA Two-Year Global Fixed Income Portfolio</b>										
JP Morgan.....	—	—	—	—	—	\$ 3,677	\$ 3,677	—	—	\$ 3,677
State Street Bank and Trust.....	\$ 934	\$ 934	\$ (934)	—	—	16,314	16,314	\$ (934)	—	15,380
Goldman Sachs International.....	305	305	—	—	\$305	—	—	—	—	—
Citibank, N.A.....	—	—	—	—	—	6,860	6,860	—	—	6,860
UBS AG.....	—	—	—	—	—	1,169	1,169	—	—	1,169
Bank of America Corp.....	—	—	—	—	—	3,178	3,178	—	—	3,178
HSBC Bank.....	—	—	—	—	—	1,603	1,603	—	—	1,603
National Australia Bank Ltd.....	1,061	1,061	(1,061)	—	—	1,717	1,717	(1,061)	—	656
Total	\$ 2,300	\$ 2,300	\$ (1,995)	—	\$305	\$ 34,518	\$ 34,518	\$ (1,995)	—	\$ 32,523
<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>										
Bank of America Corp.....	—	—	—	—	—	\$ 1,211	\$ 1,211	—	—	\$ 1,211
Citibank, N.A.....	—	—	—	—	—	1,579	1,579	—	—	1,579
Natwest Markets P.L.C.....	—	—	—	—	—	880	880	—	—	880
State Street Bank and Trust.....	\$ 434	\$ 434	\$ (434)	—	—	1,384	1,384	\$ (434)	—	950
HSBC Bank.....	—	—	—	—	—	9	9	—	—	9
Barclays Capital.....	—	—	—	—	—	1	1	—	—	1
UBS AG.....	—	—	—	—	—	258	258	—	—	258
Total	\$ 434	\$ 434	\$ (434)	—	—	\$ 5,322	\$ 5,322	\$ (434)	—	\$ 4,888



Description	Assets					Liabilities				
	Gross Amounts of Assets Recognized (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Financial Instruments (b)	Cash Collateral Received	Net Amount (c)	Gross Amounts of Liabilities Recognized (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
<b>DFA Five-Year Global Fixed Income Portfolio</b>										
JP Morgan.....	\$ 7,796	\$ 7,796	\$ (7,796)	—	—	\$ 28,360	\$ 28,360	\$ (7,796)	—	\$ 20,564
Barclays Capital.....	1,505	1,505	(1,505)	—	—	11,961	11,961	(1,505)	—	10,456
Citibank, N.A.....	3,118	3,118	(3,118)	—	—	29,237	29,237	(3,118)	—	26,119
State Street Bank and Trust.....	9,542	9,542	(9,542)	—	—	39,696	39,696	(9,542)	—	30,154
Bank of America Corp.....	675	675	(675)	—	—	3,568	3,568	(675)	—	2,893
ANZ Securities.....	5	5	(5)	—	—	320	320	(5)	—	315
HSBC Bank.....	112	112	(112)	—	—	7,910	7,910	(112)	—	7,798
UBS AG.....	471	471	(471)	—	—	2,560	2,560	(471)	—	2,089
Goldman Sachs International.....	—	—	—	—	—	193	193	—	—	193
National Australia Bank Ltd.....	1,611	1,611	(1,611)	—	—	3,606	3,606	(1,611)	—	1,995
Morgan Stanley and Co. International....	450	450	(7)	—	\$443	7	7	(7)	—	—
Total	<u>\$25,285</u>	<u>\$25,285</u>	<u>\$(24,842)</u>	<u>—</u>	<u>\$443</u>	<u>\$127,418</u>	<u>\$127,418</u>	<u>\$(24,842)</u>	<u>—</u>	<u>\$102,576</u>
<b>DFA World ex U.S. Government Fixed Income Portfolio</b>										
National Australia Bank Ltd.....	—	—	—	—	—	\$ 2,783	\$ 2,783	—	—	\$ 2,783
Bank of America Corp.....	—	—	—	—	—	7,076	7,076	—	—	7,076
State Street Bank and Trust.....	\$ 975	\$ 975	\$ (975)	—	—	4,419	4,419	\$ (975)	—	3,444
Barclays Capital.....	—	—	—	—	—	5,574	5,574	—	—	5,574
UBS AG.....	23	23	(23)	—	—	426	426	(23)	—	403
JP Morgan.....	—	—	—	—	—	—	—	—	—	—
Anz Securities.....	1	1	—	—	\$ 1	—	—	—	—	—
Total	<u>\$ 999</u>	<u>\$ 999</u>	<u>\$(998)</u>	<u>—</u>	<u>\$ 1</u>	<u>\$ 20,278</u>	<u>\$ 20,278</u>	<u>\$(998)</u>	<u>—</u>	<u>\$ 19,280</u>
<b>DFA Short-Term Extended Quality Portfolio</b>										
JP Morgan.....	—	—	—	—	—	\$ 7,941	\$ 7,941	—	—	\$ 7,941
HSBC Bank.....	—	—	—	—	—	986	986	—	—	986
State Street Bank and Trust.....	\$ 985	\$ 985	\$ (985)	—	—	7,331	7,331	\$ (985)	—	6,346
National Australia Bank Ltd.....	—	—	—	—	—	3,061	3,061	—	—	3,061
Bank of America Corp.....	—	—	—	—	—	139	139	—	—	139
Barclays Capital.....	—	—	—	—	—	2,688	2,688	—	—	2,688
UBS AG.....	—	—	—	—	—	1,866	1,866	—	—	1,866
Citibank, N.A.....	14	14	—	—	\$ 14	—	—	—	—	—
Total	<u>\$ 999</u>	<u>\$ 999</u>	<u>\$(985)</u>	<u>—</u>	<u>\$ 14</u>	<u>\$ 24,012</u>	<u>\$ 24,012</u>	<u>\$(985)</u>	<u>—</u>	<u>\$ 23,027</u>
<b>DFA Targeted Credit Portfolio</b>										
National Australia Bank Ltd.....	—	—	—	—	—	\$ 964	\$ 964	—	—	\$ 964
State Street Bank and Trust.....	\$ 405	\$ 405	\$ (405)	—	—	2,371	2,371	\$ (405)	—	1,966
Citibank, N.A.....	4	4	(4)	—	—	173	173	(4)	—	169
Total	<u>\$ 409</u>	<u>\$ 409</u>	<u>\$(409)</u>	<u>—</u>	<u>—</u>	<u>\$ 3,508</u>	<u>\$ 3,508</u>	<u>\$(409)</u>	<u>—</u>	<u>\$ 3,099</u>
<b>DFA Global Core Plus Fixed Income Portfolio</b>										
Citibank, N.A.....	\$ 9	\$ 9	\$ (9)	—	—	\$ 2,721	\$ 2,721	\$ (9)	—	\$ 2,712
State Street Bank and Trust.....	642	642	(642)	—	—	12,190	12,190	(642)	—	11,548
ANZ Securities.....	94	94	(86)	—	\$ 8	86	86	(86)	—	—
Goldman Sachs.....	—	—	—	—	—	5	5	—	—	5
Total	<u>\$ 745</u>	<u>\$ 745</u>	<u>\$(737)</u>	<u>—</u>	<u>\$ 8</u>	<u>\$ 15,002</u>	<u>\$ 15,002</u>	<u>\$(737)</u>	<u>—</u>	<u>\$ 14,265</u>

Description	Gross Amounts Not Offset in the Statements of Assets and Liabilities				Gross Amounts Not Offset in the Statements of Assets and Liabilities					
	Gross Amounts of Assets Recognized (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Financial Instruments (b)	Cash Collateral Received	Net Amount (c)	Gross Amounts of Liabilities Recognized (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
	Assets				Liabilities					
<b>DFA Investment Grade Portfolio</b>										
UBS AG.....	—	—	—	—	—	\$ 1,990	\$ 1,990	—	—	\$ 1,990
Bank of America Corp.....	—	—	—	—	—	1,701	1,701	—	—	1,701
National Australia Bank Ltd.....	—	—	—	—	—	1,690	1,690	—	—	1,690
State Street Bank and Trust.....	\$ 656	\$ 656	\$ (656)	—	—	1,348	1,348	\$ (656)	—	692
Total	\$ 656	\$ 656	\$ (656)	—	—	\$ 6,729	\$ 6,729	\$ (656)	—	\$ 6,073
<b>DFA Short-Duration Real Return Portfolio</b>										
Citibank, N.A.....	\$ 1,636	\$ 1,636	\$ (1,636)	—	—	\$ 7,792	\$ 7,792	\$ (1,636)	—	\$ 6,156
Bank of America Corp.....	1,758	1,758	(1,758)	—	—	3,657	3,657	(1,758)	—	1,899
Deutsche Bank AG.....	194	194	(194)	—	—	7,844	7,844	(194)	—	7,650
Barclays Capital.....	—	—	—	—	—	701	701	—	—	701
Total	\$ 3,588	\$ 3,588	\$ (3,588)	—	—	\$ 19,994	\$ 19,994	\$ (3,588)	—	\$ 16,406
<b>DFA Municipal Real Return Portfolio</b>										
Bank of America Corp.....	\$ 2,116	\$ 2,116	\$ (2,116)	—	—	\$ 10,167	\$ 10,167	\$ (2,116)	—	\$ 8,051
Citibank, N.A.....	2,434	2,434	(2,434)	—	—	6,746	6,746	(2,434)	—	4,312
Total	\$ 4,550	\$ 4,550	\$ (4,550)	—	—	\$ 16,913	\$ 16,913	\$ (4,550)	—	\$ 12,363
<b>DFA California Municipal Real Return Portfolio</b>										
Bank of America Corp.....	—	—	—	—	—	\$ 1,344	\$ 1,344	—	—	\$ 1,344
Citibank, N.A.....	—	—	—	—	—	1,763	1,763	—	—	1,763
Merrill Lynch Capital Services, Inc.....	—	—	—	—	—	239	239	—	—	239
Total	—	—	—	—	—	\$ 3,346	\$ 3,346	—	—	\$ 3,346

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

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

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

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 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 following 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>
DFA World ex						
U.S. Government Fixed Income Portfolio.....	1.58%	\$4,180	2	\$1	\$8,361	—

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

## **I. Securities Lending:**

Each Portfolio with securities on loan 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 Portfolios' collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities, and such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, the Portfolio could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

Subject to their stated investment policies, each Portfolio with securities on loan will generally invest the cash collateral received for the loaned securities in the 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. Such Portfolios also

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 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 One-Year Fixed Income Portfolio</b>					
Agency Obligations, Bonds, U.S. Treasury Obligations.....	\$132,331	—	—	—	\$132,331
<b>DFA Two-Year Global Fixed Income Portfolio</b>					
Bonds.....	8,250	—	—	—	8,250
<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>					
Bonds.....	6,987	—	—	—	6,987
<b>DFA Five-Year Global Fixed Income Portfolio</b>					
Bonds.....	10,382	—	—	—	10,382
<b>DFA Short-Term Extended Quality Portfolio</b>					
Bonds, U.S. Treasury Obligations.....	53,485	—	—	—	53,485
<b>DFA Intermediate-Term Extended Quality Portfolio</b>					
Agency Obligations, Bonds.....	110,421	—	—	—	110,421
<b>DFA Targeted Credit Portfolio</b>					
Bonds.....	20,916	—	—	—	20,916
<b>DFA Global Core Plus Fixed Income Portfolio</b>					
Bonds.....	75,812	—	—	—	75,812
<b>DFA Investment Grade Portfolio</b>					
Agency Obligations, Bonds.....	693,605	—	—	—	693,605
<b>DFA Short-Duration Real Return Portfolio</b>					
Bonds.....	36,961	—	—	—	36,961

#### J. Indemnities; Contractual Obligations:

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

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

## K. Recently Issued Accounting Standards:

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

## 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.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
DFA One-Year Fixed Income Portfolio.....	5	78%
DFA Two-Year Global Fixed Income Portfolio.....	5	83%
DFA Selectively Hedged Global Fixed Income Portfolio.....	3	83%
DFA Five-Year Global Fixed Income Portfolio.....	3	76%
DFA World ex U.S. Government Fixed Income Portfolio.....	4	73%
DFA Short-Term Government Portfolio.....	5	82%
DFA Intermediate Government Fixed Income Portfolio.....	4	84%
DFA Short-Term Extended Quality Portfolio.....	4	80%
DFA Intermediate-Term Extended Quality Portfolio.....	4	77%
DFA Targeted Credit Portfolio.....	3	87%
DFA Global Core Plus Fixed Income Portfolio.....	4	92%
DFA Investment Grade Portfolio.....	4	86%
DFA Diversified Fixed Income Portfolio.....	3	99%
DFA LTIP Portfolio.....	6	91%
DFA Inflation-Protected Securities Portfolio.....	3	48%
DFA Short-Duration Real Return Portfolio.....	3	82%
DFA Municipal Real Return Portfolio.....	3	92%
DFA California Municipal Real Return Portfolio.....	4	100%
DFA Municipal Bond Portfolio.....	4	96%
DFA Short-Term Municipal Bond Portfolio.....	5	90%
DFA Intermediate-Term Municipal Bond Portfolio.....	5	91%
DFA California Short-Term Municipal Bond Portfolio.....	3	92%
DFA California Intermediate-Term Municipal Bond Portfolio.....	4	96%
DFA NY Municipal Bond Portfolio.....	3	94%
DFA MN Municipal Bond Portfolio.....	2	97%
DFA Oregon Municipal Bond Portfolio.....	2	96%

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

## Report of Independent Registered Public Accounting Firm

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

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

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of each of the portfolios indicated in the table below (twenty-six 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 and of changes in net assets for each of the periods indicated in the table below, including the related notes, and the financial highlights for each of the periods indicated in the table below (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of October 31, 2019, the results of each of their operations, the changes in each of their net assets, and each of the financial highlights for each of the periods indicated in the table below, in conformity with accounting principles generally accepted in the United States of America.

<b>Portfolio</b>	<b>Statement of operations</b>	<b>Statement of changes in net assets</b>	<b>Financial highlights</b>
DFA One-Year Fixed Income Portfolio DFA Two-Year Global Fixed Income Portfolio DFA Selectively Hedged Global Fixed Income Portfolio DFA Five-Year Global Fixed Income Portfolio DFA World ex U.S. Government Fixed Income Portfolio DFA Short-Term Government Portfolio DFA Intermediate Government Fixed Income Portfolio DFA Short-Term Extended Quality Portfolio DFA Intermediate-Term Extended Quality Portfolio DFA Targeted Credit Portfolio DFA Investment Grade Portfolio DFA Diversified Fixed Income Portfolio DFA LTIP Portfolio DFA Inflation-Protected Securities Portfolio DFA Short-Duration Real Return Portfolio DFA Municipal Real Return Portfolio DFA Municipal Bond Portfolio DFA Short-Term Municipal Bond Portfolio DFA Intermediate-Term Municipal Bond Portfolio DFA California Short-Term Municipal Bond Portfolio DFA California Intermediate-Term Municipal Bond Portfolio DFA NY Municipal Bond Portfolio DFA MN Municipal Bond Portfolio	For the year ended October 31, 2019	For the years ended October 31, 2019 and 2018	For each of the periods indicated therein
DFA California Municipal Real Return Portfolio	For the year ended October 31, 2019	For the year ended October 31, 2019 and the period from November 1, 2017 (commencement of operations) through October 31, 2018	
DFA Global Core Plus Fixed Income Portfolio	For the year ended October 31, 2019	For the year ended October 31, 2019 and the period from January 11, 2018 (commencement of operations) through October 31, 2018	
Oregon Municipal Bond Portfolio	For the period September 10, 2019 (commencement of operations) through October 31, 2019		

### ***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

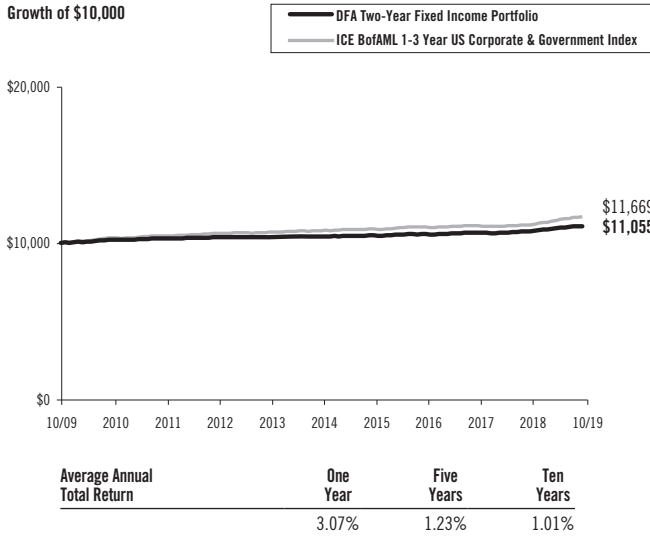
We have served as the auditor of one or more investment companies in Dimensional Fund Advisors L.P. investment company group since 1981.



**DIMENSIONAL INVESTMENT GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Two-Year Fixed Income Portfolio vs.  
ICE BofAML 1-3 Year US Corporate & Government Index**  
October 31, 2009-October 31, 2019

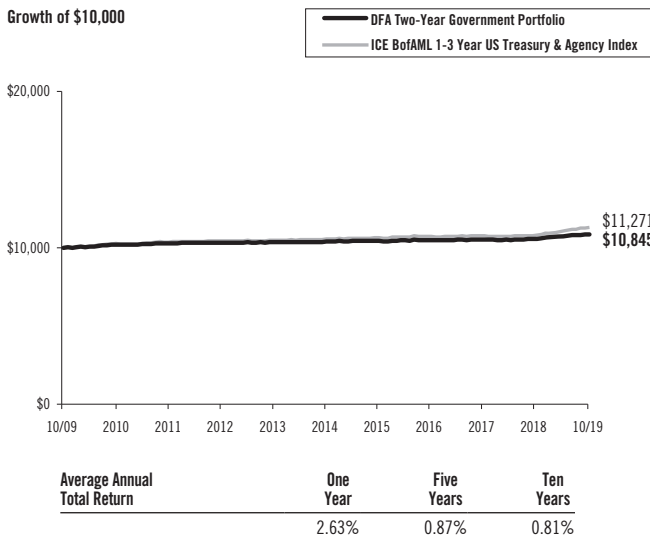


Past performance is not predictive of future performance.

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

ICE BofAML index data copyright 2019  
ICE Data Indices, LLC.

**DFA Two-Year Government Portfolio vs.  
ICE BofAML 1-3 Year US Treasury & Agency 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.

ICE BofAML index data copyright 2019  
ICE Data Indices, LLC.

## MANAGEMENT'S DISCUSSION AND ANALYSIS

### Fixed Income Market Review

12 Months Ended October 31, 2019

Bond yields decreased in the U.S. during the 12 months ended October 31, 2019. Long-term yields decreased more than short-term yields did. As a result, long-term bonds generally outperformed short-term bonds for the period. Bond yields also generally decreased in Germany, Italy, Japan, Spain, and the U.K., resulting in outperformance of longer-term bonds in these markets as well.

Long-term bonds generally outperformed short-term bonds in global developed fixed income markets for the 12-month period ended October 31, 2019. For example, the FTSE World Government Bond Index 1-3 Years (hedged to USD) returned 4.10%, while the FTSE World Government Bond Index 20+ Years (hedged to USD) returned 24.96%. Within the U.S., the Bloomberg Barclays U.S. Treasury Bond Index 1-3 Years returned 4.62%, while the Bloomberg Barclays U.S. Treasury Bond Index 20+ Years returned 28.19%.

	<u>October 31, 2018</u>	<u>October 31, 2019</u>	<u>Change</u>
One-Month Treasury Bill (yield).....	2.20%	1.59%	-0.61%
Ten-Year U.S. Treasury Notes (yield).....	3.15%	1.69%	-1.46%

Source: Bloomberg

Many of Dimensional's fixed income strategies use a variable maturity approach that identifies a maturity range with higher expected returns. When the yield curve is flat or inverted, short-term securities are believed to offer higher expected returns. When the yield curve is upwardly sloped, portfolio maturities may be lengthened to seek the higher expected returns associated with longer maturities. These higher returns may be achieved by capital appreciation (from holding bonds through an upwardly sloped term structure) as well as by earning higher current yields. During the period under review, the short-term Portfolios employing a variable maturity approach generally reduced their durations, reflecting the relatively flat to inverted short-term segments of eligible yield curves. The intermediate-term Portfolios employing a variable maturity approach generally continued to maintain a duration near the longer end of their eligible range, reflecting the upward slope of the term structure from the intermediate to longer end of eligible yield curves.

Some of Dimensional's fixed income strategies use a variable credit approach that varies exposure to lower-quality securities. When credit spreads are narrow, higher-quality securities are emphasized. When credit spreads are wide, additional credit exposure may be taken in order to position a Portfolio to seek higher expected returns by capturing high expected credit premiums. Credit spreads remained narrow during the 12 months ended October 31, 2019. Many of the portfolios employing a variable credit approach held less than their maximum allowable weight in credit.

### DFA Two-Year Fixed Income Portfolio

The DFA Two-Year Fixed Income Portfolio is designed to maximize total returns consistent with preservation of capital by investing in high-quality fixed income securities maturing in three years or less. The weighted average maturity of the Portfolio will not exceed two years. 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. Maturity targets are shifted based on Dimensional's expectations for term premiums. The average maturity of the Portfolio decreased to 0.17 years as of October 31, 2019, from 1.38 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 3.07% for the Portfolio and 4.90% for the ICE BofAML 1-3 Year U.S. Corporate & Government Index, the Portfolio's benchmark. The U.S. Treasury yield curve was inverted along the Portfolio's eligible maturity range, producing lower yields at the longer end of the eligible maturity range and reducing expected capital appreciation opportunities during the period. As a result, the Portfolio's weighted average maturity was shortened during the period. Interest rates decreased across the eligible maturity range, and realized term premiums were positive for the period. As such, the Portfolio's exposure to securities with maturities shorter than one year detracted from performance relative to the benchmark. The Portfolio's focus on

higher-quality corporate securities also detracted from relative performance, as realized credit premiums were also positive.

### **DFA Two-Year Government Portfolio**

The DFA Two-Year Government Portfolio is designed to maximize total returns consistent with preservation of capital by investing in securities of the U.S. government and its agencies maturing in three years or less. 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. Maturity targets are shifted based on Dimensional's expectations for term premiums. The weighted average maturity of the Portfolio decreased to 15 days as of October 31, 2019, from 1.37 years as of October 31, 2018.

For the 12 months ended October 31, 2019, total returns were 2.63% for the Portfolio and 4.54% for the ICE BofAML 1-3 Year U.S. Treasury & Agency Index, the Portfolio's benchmark. The U.S. Treasury yield curve was inverted along the Portfolio's eligible maturity range, producing lower yields at the longer end of the eligible maturity range and reducing expected capital appreciation opportunities during the period. As a result, the Portfolio's weighted average maturity was shortened during the period. Interest rates decreased across the eligible maturity range and realized term premiums were positive for the period. The benchmark can hold securities with maturities between one and three years, whereas the Portfolio must invest at least 80% of its assets in securities with maturities of no longer than two years. The Portfolio's exposure to securities with maturities shorter than one year and lack of exposure to securities in the two- to three-year maturity range detracted from performance relative to the benchmark.

**DIMENSIONAL INVESTMENT 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 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 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>DFA Two-Year Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,012.70	0.25%	\$1.27
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.95	0.25%	\$1.28
<b><u>DFA Two-Year Government Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,010.50	0.26%	\$1.32

**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	\$1,023.90	0.26%	\$1.33

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(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>.

**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 tables, which present portfolio holdings as a percentage of total investments before short-term investments and collateral for loaned securities, are 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.

**FIXED INCOME PORTFOLIOS**

<b>DFA Two-Year Fixed Income Portfolio</b>		<b>DFA Two-Year Government Portfolio</b>	
Corporate.....	25.1%	Government.....	100.0%
Government.....	18.9%		<u>100.0%</u>
Foreign Corporate.....	31.4%		
Foreign Government.....	19.9%		
Supranational.....	4.7%		
	<u>100.0%</u>		

**DFA TWO-YEAR FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (1.4%)			IBRD Discount Notes		
Federal Farm Credit Bank, Floating Rate Note, 1M USD LIBOR + 0.045%, FRN			1.346%, 11/04/19.....	3,000	\$2,999,580
(r) 1.936%, 04/16/21.....	1,450	<u>\$1,448,692</u>	Inter-American Development Bank, 3M USD LIBOR + 0.220%, FRN		
			(r) 2.221%, 10/15/20.....	1,000	1,001,980
BONDS — (51.5%)			Kommunalbanken A.S., 3M USD LIBOR + 0.040%, FRN		
African Development Bank 1.875%, 03/16/20.....	1,500	1,499,805	(r)Ω 2.172%, 03/12/21.....	400	399,912
Agence Francaise de Developpement 1.625%, 01/21/20.....	1,934	1,932,522	Kommunalbanken A.S., Floating Rate Note, 3M USD LIBOR + 0.040%, FRN		
Apple, Inc., 3M USD LIBOR + 0.250%, FRN			(r) 2.172%, 03/12/21.....	300	299,934
(r) 2.434%, 02/07/20.....	1,000	1,000,622	Kommunalbanken A.S., Floating Rate Note, 3M USD LIBOR + 0.330%, FRN		
Australia & New Zealand Banking Group, Ltd.			(r) 2.448%, 06/16/20.....	500	501,015
Ω 2.250%, 12/19/19.....	400	400,191	Kommuninvest I Sverige AB 1.750%, 03/19/20.....	500	499,759
Bank of Montreal 2.100%, 06/15/20.....	1,500	1,502,504	Landeskreditbank Baden-Wuerttemberg Foerderbank, 3M USD LIBOR + 0.012%, FRN		
3.100%, 07/13/20.....	725	731,260	(r) 2.220%, 09/27/21.....	2,000	2,002,160
Bank of Montreal, 3M USD LIBOR + 0.440%, FRN			Merck & Co., Inc. # 1.850%, 02/10/20.....	1,989	1,989,059
(r) 2.558%, 06/15/20.....	500	501,165	(r) 2.556%, 02/10/20.....	970	970,857
Bank of Nova Scotia (The) 2.350%, 10/21/20.....	528	530,530	Municipality Finance P.L.C., Floating Rate Note, 3M USD LIBOR + 0.500%, FRN		
Bank of Nova Scotia (The), 3M USD LIBOR + 0.290%, FRN			(r) 2.174%, 02/17/21.....	400	400,016
(r) 2.317%, 01/08/21.....	1,000	1,001,817	Municipality Finance P.L.C., Floating Rate Note, FRN		
BNG Bank NV 1.625%, 11/25/19.....	250	249,930	(r) 1.946%, 10/26/20.....	2,000	1,999,384
Ω 2.500%, 02/28/20.....	1,850	1,853,008	National Australia Bank, Ltd. 2.250%, 01/10/20.....	500	500,337
2.500%, 02/28/20.....	700	701,138	Nederlandse Waterschapsbank NV 1.625%, 03/04/20.....	500	499,503
Chevron Corp. 1.991%, 03/03/20.....	2,750	2,751,132	Nestle Holdings, Inc. 2.125%, 01/14/20.....	1,219	1,219,266
Cisco Systems, Inc. 4.450%, 01/15/20.....	250	251,303	Novartis Capital Corp. 1.800%, 02/14/20.....	2,335	2,334,563
Cooperatieve Rabobank UA Ω 4.750%, 01/15/20.....	500	502,741	4.400%, 04/24/20.....	464	469,533
Council Of Europe Development Bank 1.875%, 01/27/20.....	750	749,962			
Dexia Credit Local SA 1.875%, 01/29/20.....	1,500	1,499,877			
Equinor ASA 2.250%, 11/08/19.....	1,463	1,462,989			
Erste Abwicklungsanstalt 2.500%, 03/13/20.....	600	601,271			

**DFA TWO-YEAR FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NRW Bank, 3M USD LIBOR + 0.040%, FRN (r) 2.227%, 02/08/21.....	1,200	\$ 1,199,244	U.S. Treasury Notes, 3M USTMMR + 0.115%, FRN (r) 1.752%, 01/31/21.....	1,000	\$ 998,872
Oesterreichische Kontrollbank AG 1.375%, 02/10/20.....	200	199,751	U.S. Treasury Notes, 3M USTMMR + 0.139%, FRN (r) 1.776%, 04/30/21.....	10,250	<u>10,236,836</u>
Oesterreichische Kontrollbank AG, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN (r) 2.129%, 09/15/20.....	1,000	997,827	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>11,734,900</u>
Province of Alberta Canada 1.900%, 12/06/19.....	2,700	2,699,406	CERTIFICATES OF DEPOSIT — (1.9%) Bank of Nova Scotia (The), Floating Rate Note, 3M USD LIBOR + 0.280%, FRN (r) 2.439%, 09/21/20.....	500	500,699
Royal Bank of Canada 2.150%, 10/26/20.....	369	370,141	Canadian Imperial Bank of Commerce, Floating Rate Note, 1M USD LIBOR + 0.180%, FRN (r) 2.169%, 04/06/20.....	1,500	<u>1,499,981</u>
Royal Bank of Canada, 3M USD LIBOR + 0.390%, FRN (r) 2.325%, 04/30/21.....	2,000	2,007,126	TOTAL CERTIFICATES OF DEPOSIT.....		<u>2,000,680</u>
Shell International Finance BV 4.375%, 03/25/20.....	946	954,895	TOTAL INVESTMENT SECURITIES (Cost \$69,526,315).....		<u>69,622,900</u>
Shell International Finance BV, 3M USD LIBOR + 0.450%, FRN (r) 2.631%, 05/11/20.....	612	613,372	COMMERCIAL PAPER — (32.6%) Ω 3M Co. 1.878%, 11/01/19.....	3,000	2,999,870
State of North Rhine-Westphalia Germany 1.625%, 01/22/20.....	1,500	1,498,893	Ω DBS Bank Ltd. 1.950%, 11/06/19.....	1,000	999,793
Toronto-Dominion Bank (The) 3.000%, 06/11/20.....	589	593,084	Ω DBS Bank, Ltd. 1.905%, 01/23/20.....	2,000	1,991,721
Total Capital SA 4.450%, 06/24/20.....	1,999	2,031,751	Eli Lilly & Co. Ω 1.980%, 11/01/19.....	1,000	999,957
Toyota Motor Credit Corp. 2.200%, 01/10/20.....	1,854	1,855,075	Ω 1.868%, 11/20/19.....	2,000	1,998,222
Toyota Motor Credit Corp., 2.150%, 03/12/20.....	513	513,509	Ω Erste Abwicklungsanstalt 1.776%, 11/19/19.....	700	699,424
Toyota Motor Credit Corp., 3M USD LIBOR + 0.170%, FRN (r) 2.315%, 09/18/20.....	400	400,445	European Investment Bank 1.809%, 12/17/19.....	2,000	1,995,640
Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.540%, FRN (r) 2.567%, 01/08/21.....	191	191,865	Exxon Mobil Corp. 1.888%, 11/13/19.....	1,000	999,441
Walmart, Inc., 3M USD LIBOR + 0.230%, FRN (r) 2.389%, 06/23/21.....	500	<u>501,619</u>	1.890%, 12/02/19.....	1,000	998,575
TOTAL BONDS.....		<u>54,438,628</u>	Ω Landesbank Hessen-Thuringen 2.039%, 01/02/20.....	1,000	996,899
U.S. TREASURY OBLIGATIONS — (11.1%) U.S. Treasury Bills # 1.419%, 12/10/19.....	500	499,192			



**DFA TWO-YEAR FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Ω Landesbank Hessen-Thuringen Girozentrale 1.920%, 11/25/19.....	2,050	\$2,047,510	Ω Total Capital Canada, Ltd. 1.967%, 01/07/20.	1,000	\$ 996,717
Ω NIKE, Inc. 1.836%, 11/07/19.....	3,000	2,999,078	United Overseas Bank, Ltd. Ω 2.162%, 01/07/20.....	500	498,396
Ω NRW Bank 2.014%, 12/02/19.....	1,000	998,444	Ω 2.158%, 11/26/19.....	500	499,427
Oesterreichische Kontrollbank AG 2.098%, 11/06/19.....	1,500	1,499,606	Ω 2.159%, 11/26/19.....	2,000	<u>1,997,709</u>
Ω Oversea-Chinese Banking Corp., Ltd. 1.904%, 01/24/20.....	2,500	2,488,165	TOTAL COMMERCIAL PAPER.....		<u>34,435,315</u>
Ω Pfizer Inc. 1.994%, 03/12/20.....	1,000	993,428			
Pfizer, Inc. Ω 2.063%, 02/04/20.....	1,000	995,299	<b>Shares</b>		
Ω 2.096%, 11/12/19.....	1,000	999,469	TEMPORARY CASH INVESTMENTS — (0.5%) State Street Institutional U.S. Government Money Market Fund 1.752%.....	511,738	<u>511,738</u>
Ω PSP Capital, Inc. 1.800%, 01/02/20.....	2,100	2,093,804	SECURITIES LENDING COLLATERAL — (1.0%) @§ The DFA Short Term Investment Fund .....	89,406	<u>1,034,514</u>
Ω Sanofi 1.985%, 12/13/19.....	650	648,721	TOTAL INVESTMENTS — (100.0%) (Cost \$105,504,095).....		<u>\$105,604,467</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>
Agency Obligations.....	—	\$ 1,448,692	—	\$ 1,448,692
Bonds.....	—	54,438,628	—	54,438,628
U.S. Treasury Obligations.....	—	11,734,900	—	11,734,900
Certificates of Deposit.....	—	2,000,680	—	2,000,680
Commercial Paper.....	—	34,435,315	—	34,435,315
Temporary Cash Investments.....	\$511,738	—	—	511,738
Securities Lending Collateral.....	—	1,034,514	—	1,034,514
TOTAL.....	<u>\$511,738</u>	<u>\$105,092,729</u>	<u>—</u>	<u>\$105,604,467</u>

See accompanying Notes to Financial Statements.

**DFA TWO-YEAR GOVERNMENT PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2019**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
AGENCY OBLIGATIONS — (46.3%)		
Federal Home Loan Bank		
1.008%, 11/04/19.....	14,000	\$ 13,998,040
1.466%, 11/06/19.....	11,000	10,997,433
1.540%, 11/13/19.....	3,000	2,998,320
1.577%, 11/19/19.....	12,000	11,989,920
1.600%, 11/27/19.....	4,000	3,995,147
1.579%, 12/06/19.....	250	249,594
1.644%, 12/27/19.....	12,000	<u>11,968,826</u>
TOTAL AGENCY OBLIGATIONS.....		<u>56,197,280</u>
U.S. TREASURY OBLIGATIONS — (53.4%)		
U.S. Treasury Bills		
0.999%, 11/05/19.....	4,400	4,399,258
1.282%, 11/12/19.....	12,000	11,994,444
1.419%, 12/10/19.....	4,700	4,692,404
1.441%, 12/17/19.....	5,500	5,489,387
U.S. Treasury Notes, 3M USTMMR + 0.045%, FRN		
(r) 1.682%, 10/31/20.....	12,200	12,185,924
U.S. Treasury Notes, 3M USTMMR + 0.115%, FRN		
(r) 1.752%, 01/31/21.....	13,000	12,985,340
U.S. Treasury Notes, 3M USTMMR + 0.139%, FRN		
(r) 1.776%, 04/30/21.....	13,000	<u>12,983,304</u>
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>64,730,061</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$120,957,589).....		<u>120,927,341</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund 1.752%.....	340,639	<u>340,639</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$121,298,228).....		<u>\$121,267,980</u>

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
Agency Obligations.....	—	\$ 56,197,280	—	\$ 56,197,280
U.S. Treasury Obligations.....	—	64,730,061	—	64,730,061
Temporary Cash Investments.....	<u>\$340,639</u>	—	—	<u>340,639</u>
TOTAL.....	<u>\$340,639</u>	<u>\$120,927,341</u>	<u>—</u>	<u>\$121,267,980</u>

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**  
**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2019**

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

	<b>DFA Two-Year Fixed Income Portfolio*</b>	<b>DFA Two-Year Government Portfolio</b>
<b>ASSETS:</b>		
Investment Securities at Value (including \$1,012 and \$0 of securities on loan, respectively).....	\$ 104,058	\$ 120,927
Temporary Cash Investments at Value & Cost.....	512	341
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$1,034 and \$0).....	1,035	—
Receivables:		
Dividends and Interest.....	301	12
Fund Shares Sold.....	341	—
Prepaid Expenses and Other Assets.....	6	10
Total Assets.....	106,253	121,290
<b>LIABILITIES:</b>		
Payables:		
Upon Return of Securities Loaned.....	1,033	—
Fund Shares Redeemed.....	9	99
Due to Advisor.....	13	16
Accrued Expenses and Other Liabilities.....	25	27
Total Liabilities.....	1,080	142
<b>NET ASSETS</b> .....	<b>\$ 105,173</b>	<b>\$ 121,148</b>
Institutional Class Shares — based on net assets of \$105,173 and \$121,148 and shares outstanding of 10,543,976 and 12,394,946, respectively.....	<b>\$ 9.97</b>	<b>\$ 9.77</b>
NUMBER OF SHARES AUTHORIZED.....	300,000,000	300,000,000
Investment Securities at Cost.....	\$ 103,958	\$ 120,958
<b>NET ASSETS CONSIST OF:</b>		
Paid-In Capital.....	\$ 105,231	\$ 122,453
Total Distributable Earnings (Loss).....	(58)	(1,305)
<b>NET ASSETS</b> .....	<b>\$ 105,173</b>	<b>\$ 121,148</b>

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

See accompanying Notes to Financial Statements.

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

	<u>DFA Two-Year Fixed Income Portfolio#</u>	<u>DFA Two-Year Government Portfolio</u>
<b>Investment Income</b>		
Interest.....	\$3,067	\$2,920
Income from Securities Lending.....	<u>1</u>	<u>—</u>
Total Investment Income.....	<u>3,068</u>	<u>2,920</u>
<b>Fund Expenses</b>		
Investment Management Fees.....	177	189
Accounting & Transfer Agent Fees.....	54	56
Custodian Fees.....	6	2
Filing Fees.....	33	48
Shareholders' Reports.....	18	17
Directors'/Trustees' Fees & Expenses.....	1	—
Professional Fees.....	4	4
Other.....	<u>6</u>	<u>7</u>
Total Fund Expenses.....	<u>299</u>	<u>323</u>
Net Expenses.....	<u>299</u>	<u>323</u>
<b>Net Investment Income (Loss)</b> .....	<u>2,769</u>	<u>2,597</u>
<b>Realized and Unrealized Gain (Loss)</b>		
Net Realized Gain (Loss) on:		
Investment Securities Sold**.....	332	131
Affiliated Investment Companies Shares Sold.....	1	—
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	658	636
Affiliated Investment Companies Shares.....	<u>1</u>	<u>—</u>
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>992</u>	<u>767</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$3,761</u>	<u>\$3,364</u>

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

# 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)

	<b>DFA Two-Year Fixed Income Portfolio</b>		<b>DFA Two-Year Government Portfolio</b>	
	<b>Year Ended Oct 31, 2019</b>	<b>Year Ended Oct 31, 2018</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).....	\$ 2,769	\$ 1,902	\$ 2,597	\$ 1,992
Net Realized Gain (Loss) on:				
Investment Securities Sold***	332	(498)	131	(1,024)
Affiliated Investment Companies Shares Sold.....	1	—	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	658	(425)	636	(347)
Affiliated Investment Companies Shares.....	1	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>3,761</u>	<u>979</u>	<u>3,364</u>	<u>621</u>
Distributions:				
Institutional Class Shares.....	(2,848)	(1,635)	(2,614)	(1,767)
Total Distributions.....	<u>(2,848)</u>	<u>(1,635)</u>	<u>(2,614)</u>	<u>(1,767)</u>
Capital Share Transactions (1):				
Shares Issued.....	36,301	60,182	37,078	35,971
Shares Issued in Lieu of Cash Distributions.....	2,848	1,635	2,613	1,767
Shares Redeemed.....	(63,458)	(11,407)	(43,503)	(25,316)
Net Increase (Decrease) from Capital Share Transactions.....	<u>(24,309)</u>	<u>50,410</u>	<u>(3,812)</u>	<u>12,422</u>
Total Increase (Decrease) in Net Assets.....	<u>(23,396)</u>	<u>49,754</u>	<u>(3,062)</u>	<u>11,276</u>
<b>Net Assets</b>				
Beginning of Year.....	<u>128,569</u>	<u>78,815</u>	<u>124,210</u>	<u>112,934</u>
End of Year.....	<u>\$105,173</u>	<u>\$128,569</u>	<u>\$121,148</u>	<u>\$124,210</u>
<b>(1) Shares Issued and Redeemed:</b>				
Shares Issued.....	3,644	6,065	3,798	3,689
Shares Issued in Lieu of Cash Distributions.....	286	165	268	182
Shares Redeemed.....	(6,366)	(1,150)	(4,453)	(2,594)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(2,436)</u>	<u>5,080</u>	<u>(387)</u>	<u>1,277</u>

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

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Two-Year Fixed Income Portfolio				DFA Two-Year Government 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, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year.....	\$ 9.91	\$ 9.98	\$ 10.00	\$ 10.02	\$ 9.72	\$ 9.81	\$ 9.88	\$ 9.90
Income from Investment Operations (A)								
Net Investment Income.....	0.23	0.19	0.11	0.08	0.20	0.17	0.09	0.05
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.07	(0.10)	(0.02)	(0.01)	0.05	(0.11)	(0.07)	0.01
Total from Investment Operations .....	0.30	0.09	0.09	0.07	0.25	0.06	0.02	0.06
Less Distributions:								
Net Investment Income .....	(0.24)	(0.16)	(0.11)	(0.07)	(0.20)	(0.15)	(0.09)	(0.05)
Net Realized Gains .....	—	—	—	(0.02)	—	—	—	(0.03)
Total Distributions .....	(0.24)	(0.16)	(0.11)	(0.09)	(0.20)	(0.15)	(0.09)	(0.08)
Net Asset Value, End of Year.....	\$ 9.97	\$ 9.91	\$ 9.98	\$ 10.00	\$ 9.77	\$ 9.72	\$ 9.81	\$ 9.88
Total Return .....	3.07%	0.86%	0.92%	0.74%	2.63%	0.60%	0.19%	0.58%
Net Assets, End of Year (thousands) .....	\$105,173	\$128,569	\$78,815	\$81,168	\$121,148	\$124,210	\$112,934	\$115,499
Ratio of Expenses to Average Net Assets .....	0.25%	0.21%	0.24%	0.29%	0.26%	0.20%	0.23%	0.28%
Ratio of Net Investment Income to Average Net Assets .....	2.34%	1.92%	1.14%	0.75%	2.06%	1.76%	0.93%	0.55%
Portfolio Turnover Rate .....	50%	89%	115%	93%	57%	115%	176%	118%
Ratio of Net Investment Income to Total Return .....	238%	238%	238%	238%	262%	262%	262%	262%

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

See accompanying Notes to Financial Statements.

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

**A. Organization:**

Dimensional Investment Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of twelve portfolios, two of which, DFA Two-Year Fixed Income Portfolio and DFA Two-Year Government Portfolio (the "Portfolios") are presented in this report. The remaining operational portfolios are presented in separate reports. The Portfolios are investment companies, and accordingly, follow the accounting and reporting guidance under 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 Portfolios use a fair value hierarchy, which prioritizes the inputs-to-valuation techniques used to measure fair value into three broad levels described below:

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

Debt securities held by the 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. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

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

2. *Deferred Compensation Plan:* Each eligible Director of the Fund may elect to participate in the Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Directors may defer payment of all or a portion of their total fees earned as a Director. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: the U.S. Large Cap Value Portfolio,

U.S. Core Equity 1 Portfolio, U.S. 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.

**C. Investment Advisor:**

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:

DFA Two-Year Fixed Income Portfolio.....	0.15%
DFA Two-Year Government Portfolio.....	0.15%

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

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the year ended October 31, 2019, the total related amount paid by the Fund to the CCO was \$30 (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):

DFA Two-Year Fixed Income Portfolio.....	\$5
DFA Two-Year Government Portfolio.....	8

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

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

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
DFA Two-Year Fixed Income Portfolio.....	\$17,921	\$ 33,837	\$31,258	\$83,491
DFA Two-Year Government Portfolio.....	50,311	137,226	—	—

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, 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>DFA Two-Year Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	—	\$71,167	\$70,133	—	\$1	\$1,035	89	\$31	—
<b>Total</b>	<b>—</b>	<b>\$71,167</b>	<b>\$70,133</b>	<b>—</b>	<b>\$1</b>	<b>\$1,035</b>	<b>89</b>	<b>\$31</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
DFA Two-Year Fixed Income Portfolio				
2018.....	\$1,635	—	—	\$1,635
2019.....	2,848	—	—	2,848
DFA Two-Year Government Portfolio				
2018.....	1,767	—	—	1,767
2019.....	2,614	—	—	2,614

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 Two-Year Fixed Income Portfolio.....	\$(107)	—	\$(107)
DFA Two-Year Government Portfolio.....	(85)	—	(85)

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 Two-Year Fixed Income Portfolio....	\$149	—	\$ (301)	\$100	\$ (52)
DFA Two-Year Government Portfolio.....	177	—	(1,445)	(30)	(1,298)

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):

	<u>Unlimited</u>	<u>Total</u>
DFA Two-Year Fixed Income Portfolio.....	\$ 301	\$ 301
DFA Two-Year Government Portfolio.....	1,445	1,445

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

DFA Two-Year Fixed Income Portfolio.....	\$334
DFA Two-Year Government Portfolio.....	130

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 Two-Year Fixed Income Portfolio.....	\$105,504	\$111	\$(16)	\$ 95
DFA Two-Year Government Portfolio.....	121,298	9	(39)	(30)

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. 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 Portfolios under the lines of credit during the year ended October 31, 2019.

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. 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.

#### **H. Securities Lending:**

Each Portfolio with securities on loan 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 Portfolios' collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities, and such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, the Portfolio could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

Subject to their stated investment policies, each Portfolio with securities on loan will generally invest the cash collateral received for the loaned securities in the 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. Such Portfolios also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include

both agency debentures and agency mortgage-backed securities. Additionally, each Portfolio will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or, other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible for taxation at qualified dividend income rates.

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 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 Two-Year Fixed Income Portfolio</b>					
Bonds, U.S. Treasury Obligations.....	\$1,033	—	—	—	\$1,033

**I. 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.

**J. 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 Portfolios’ 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.

**K. 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.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
DFA Two-Year Fixed Income Portfolio.....	4	100%
DFA Two-Year Government Portfolio.....	3	92%

The Portfolios are 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.

**L. 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 Dimensional Investment Group Inc. and Shareholders of DFA Two-Year Fixed Income Portfolio and DFA Two-Year Government Portfolio

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

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of DFA Two-Year Fixed Income Portfolio and DFA Two-Year Government Portfolio (two of the portfolios constituting Dimensional Investment Group Inc., hereafter collectively 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 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 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 five years in the period ended October 31, 2019 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 custodian and the transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania  
December 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
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637  1953	Director	Since 2000	Boris and Irene Stern Distinguished Service Professor of Accounting, University of Chicago Booth School of Business (since 1980).	128 portfolios in 4 investment companies	Director (since 2000) and formerly, Lead Director (2014-2017), HNI Corporation (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee, UBS Funds (3 investment companies within the fund complex) (19 portfolios) (since 2009).
Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1961	Director	Since March 2019	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).	128 portfolios in 4 investment companies	Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).

## Interested Director

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

Name, Address and Year of Birth	Position	Term of 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 For			
							Corporate Dividends Received	Dividend Deduction (1)	Income (2)	U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualifying Interest Income (6)
DFA One-Year Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	15%	—	—	39%	—
DFA Two-Year Global Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	7%	—	—	18%	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	9%	—	—	38%	—
DFA Five-Year Global Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	1%	—	—	5%	—
DFA World ex U.S. Government Fixed Income Portfolio.....	95%	—	5%	—	—	100%	—	—	—	—	—	—	—
DFA Short-Term Government Portfolio.....	100%	—	—	—	—	100%	—	—	100%	—	—	100%	—
DFA Intermediate Government Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	94%	—	—	100%	—
DFA Short-Term Extended Quality Portfolio.....	100%	—	—	—	—	100%	—	—	6%	—	—	46%	—
DFA Intermediate-Term Extended Quality Portfolio.....	100%	—	—	—	—	100%	—	—	2%	—	—	85%	—
DFA Targeted Credit Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	72%	—
DFA Global Core Plus Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	1%	—	—	40%	—
DFA Investment Grade Portfolio.....	100%	—	—	—	—	100%	—	—	34%	—	—	95%	—
DFA Diversified Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	3%	—	—	4%	—
DFA LTIP Portfolio.....	85%	—	15%	—	—	100%	—	—	41%	—	—	41%	—
DFA Inflation-Protected Securities Portfolio.....	100%	—	—	—	—	100%	—	—	30%	—	—	30%	—
DFA Short-Duration Real Return Portfolio.....	100%	—	—	—	—	100%	—	—	4%	—	—	53%	—
DFA Municipal Real Return Portfolio.....	—	—	—	—	100%	100%	—	—	—	—	—	—	—
DFA California Municipal Real Return Portfolio.....	—	—	—	—	100%	100%	—	—	—	—	—	—	—
DFA Municipal Bond Portfolio.....	—	—	—	—	100%	100%	—	—	—	—	—	—	—
DFA Short-Term Municipal Bond Portfolio.....	—	—	—	—	100%	100%	—	—	—	—	—	—	1%



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)	Qualifying Dividend Income (2)	U.S. Government Interest (3)	Foreign Tax Credit (4)		Foreign Source Income (5)
DFA Intermediate-Term Municipal Bond Portfolio.....	—	—	—	—	100%	100%	—	—	—	—	—	—
DFA California Short-Term Municipal Bond Portfolio.....	—	—	—	—	100%	100%	—	—	—	—	—	—
DFA California Intermediate-Term Municipal Bond Portfolio.....	—	—	—	—	100%	100%	—	—	—	—	—	—
DFA NY Municipal Bond Portfolio..	—	—	—	—	100%	100%	—	—	—	—	—	—
DFA MN Municipal Bond Portfolio..	—	—	—	—	100%	100%	—	—	—	—	—	—
DFA Oregon Municipal Bond Portfolio.....	—	—	—	—	100%	100%	—	—	—	—	—	—

**Dimensional**

**Investment Group Inc.**

DFA Two-Year Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	14%	—	—	37%	—
DFA Two-Year Government Portfolio.....	100%	—	—	—	—	100%	—	—	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 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).

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