

Annual Report

Year Ended: October 31, 2020

DFA INVESTMENT DIMENSIONS GROUP INC.

VA U.S. Targeted Value Portfolio

VA U.S. Large Value Portfolio

VA International Value Portfolio

VA International Small Portfolio

VA Short-Term Fixed Portfolio

VA Global Bond Portfolio

VIT Inflation-Protected Securities Portfolio

VA Global Moderate Allocation Portfolio

VA Equity Allocation Portfolio

Important information about access to shareholder reports

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, you may not be receiving paper copies of a Portfolio's annual and semi-annual shareholder reports by mail, unless you specifically request paper copies of the reports from the insurance company that offers your variable annuity or variable life insurance contract or from your financial intermediary. Instead of delivering paper copies of the reports, the insurance company may choose to make the reports available on a website, and will notify you by mail each time a shareholder report is posted and provide you with a website link to access the report. Instructions for requesting paper copies will be provided by your insurance company.

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December 2020

Dear Fellow Shareholder,

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

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

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

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

Sincerely,

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

David P. Butler
CO-CHIEF EXECUTIVE OFFICER

A handwritten signature in black ink that reads 'Gerard O'Reilly'.

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

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DFA INVESTMENT DIMENSIONS GROUP INC.

ANNUAL REPORT

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

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DFA INVESTMENT DIMENSIONS GROUP INC.
DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

Summary Schedules of Portfolio Holdings/Schedules of Investments

Investment Abbreviations

P.L.C.	Public Limited Company
ADR	American Depositary Receipt
SA	Special Assessment
LIBOR	London Interbank Offered Rate
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
USD	United States Dollar
AUD	Australian Dollars
CAD	Canadian Dollars
EUR	Euro
GBP	British Pounds
NOK	Norwegian Krone
SEK	Swedish Krona
SGD	Singapore Dollars

Investment Footnotes

†	See Note B to Financial Statements.
‡	Calculated as a percentage of total net assets. Percentages shown parenthetically next to the category headings have been calculated as a percentage of total investments. “Other Securities” are those securities that are not among the top 50 holdings in unaffiliated issuers of the Fund or do not represent more than 1.0% of the net assets of the Fund. Some of the individual securities within this category may include Total or Partial Securities on Loan and/or Non-Income Producing Securities.
*	Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
»	Securities that have generally been fair value factored. See Note B to Financial Statements.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund’s Liquidity Guidelines. The liquidity determination is unaudited.
(r)	The adjustable rate shown is effective as of October 31, 2020. Interest rate disclosed is as of the most recent information available. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description.
^	Denominated in USD, unless otherwise noted.
±	Face Amount of security is not adjusted for inflation.

CONTINUED

Financial Highlights

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

All Statements, Schedules and Notes to Financial Statements

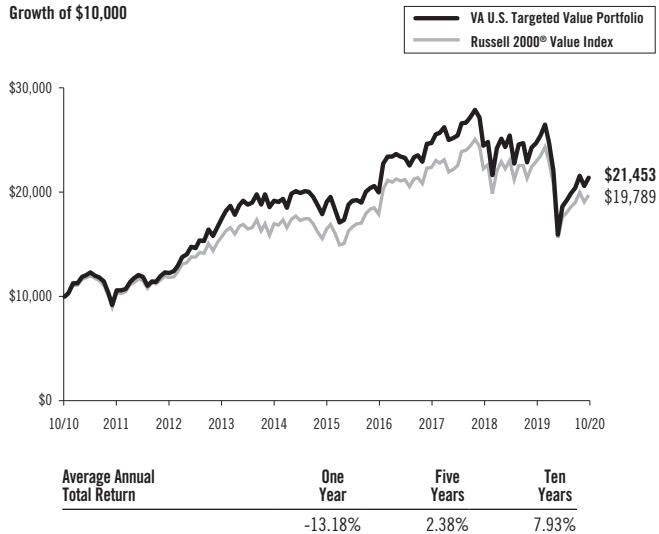
- | | |
|-----|---|
| — | Amounts designated as — are either zero or rounded to zero. |
| SEC | Securities and Exchange Commission |
| Ü | Commencement of Operations. |

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

VA U.S. Targeted Value Portfolio vs. Russell 2000® Value Index October 31, 2010–October 31, 2020

Growth of \$10,000



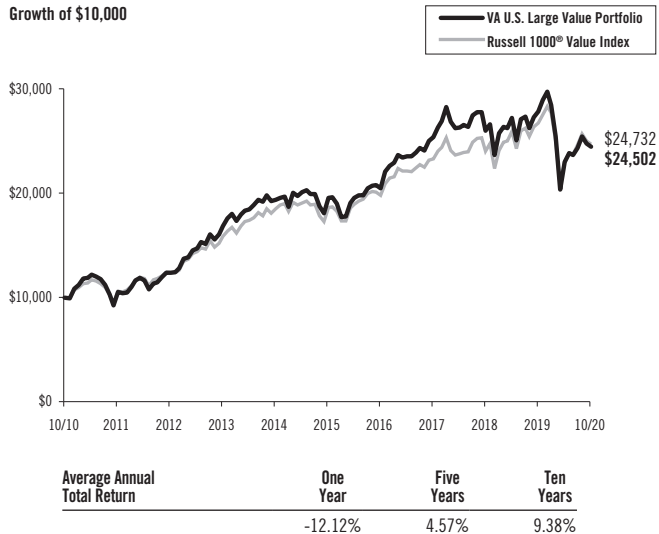
Past performance is not predictive of future performance.

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

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

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

Growth of \$10,000



Past performance is not predictive of future performance.

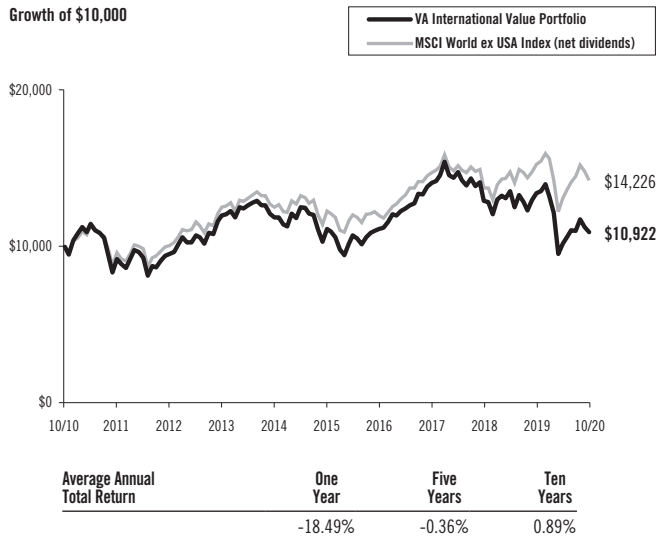
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

VA International Value Portfolio vs. MSCI World ex USA Index (net dividends) October 31, 2010-October 31, 2020

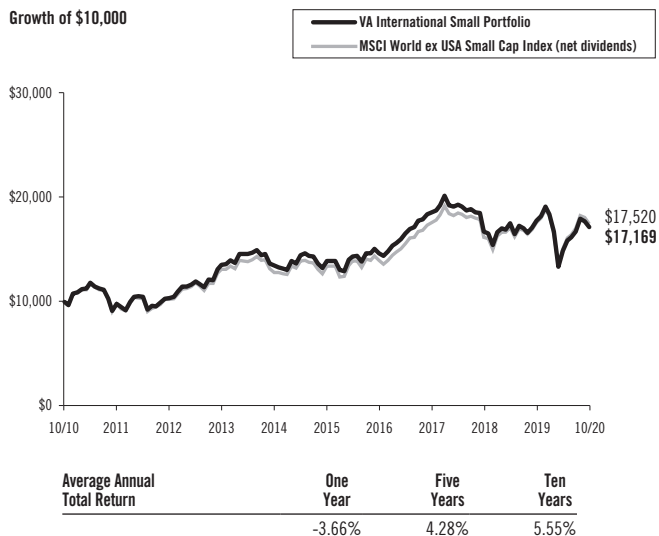


Past performance is not predictive of future performance.

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

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VA International Small Portfolio vs. MSCI World ex USA Small Cap Index (net dividends) October 31, 2010-October 31, 2020



Past performance is not predictive of future performance.

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

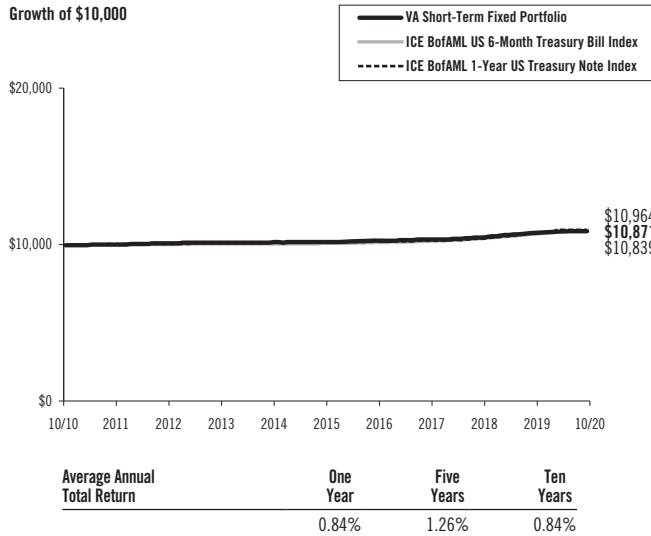
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

VA Short-Term Fixed Portfolio vs. ICE BofAML US 6-Month Treasury Bill Index, ICE BofAML 1-Year US Treasury Note Index October 31, 2010-October 31, 2020

Growth of \$10,000



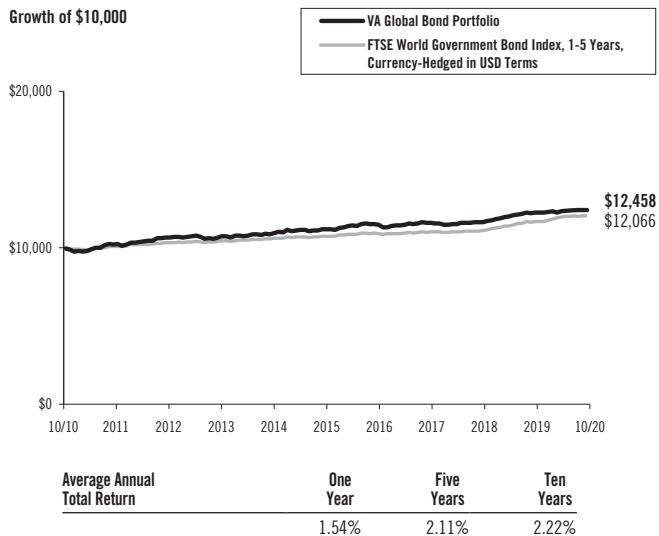
Past performance is not predictive of future performance.

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

ICE BofA index data copyright 2020 ICE Data Indices, LLC

VA Global Bond Portfolio vs. FTSE World Government Bond Index, 1-5 Years, Currency-Hedged in USD Terms October 31, 2010-October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

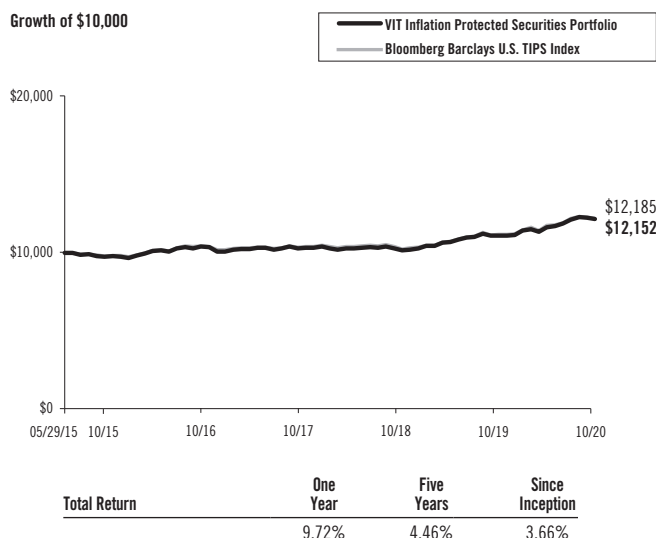
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

FTSE fixed income indices © 2020 FTSE Fixed Income LLC. All rights reserved.

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

VIT Inflation Protected Securities Portfolio vs. Bloomberg Barclays U.S. TIPS Index May 29, 2015-October 31, 2020

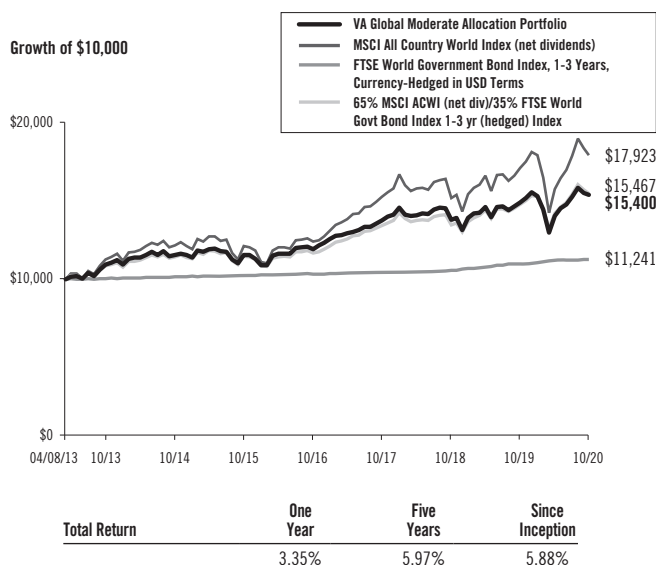


Past performance is not predictive of future performance.

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

Bloomberg Barclays data provided by Bloomberg Finance L.P.

VA Global Moderate Allocation Portfolio vs. MSCI All Country World Index (net dividends), FTSE World Government Bond Index, 1-3 Years, Currency-Hedged in USD Terms, 65% MSCI ACWI (net div)/35% FTSE World Govt Bond Index 1-3 yr (hedged) Index April 8, 2013-October 31, 2020



Past performance is not predictive of future performance.

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

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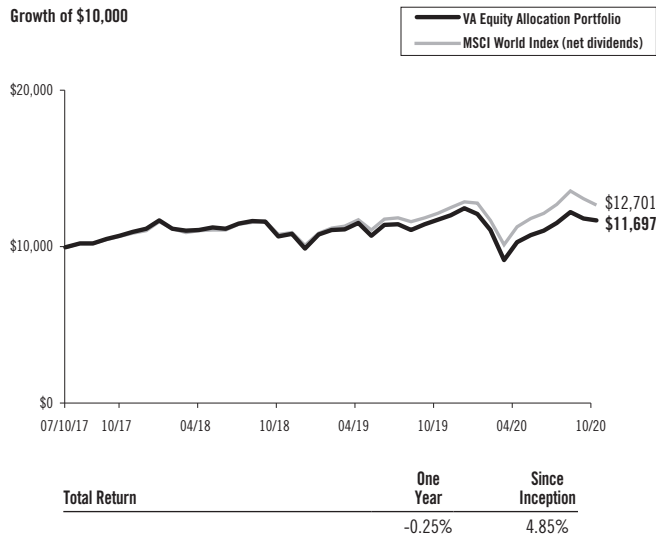
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

VA Equity Allocation Portfolio vs. MSCI World Index (net dividends) July 10, 2017-October 31, 2020



Past performance is not predictive of future performance.

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

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MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review

12 Months Ended October 31, 2020

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

Total Return for 12 Months Ended October 31, 2020

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

Total Return for 12 Months Ended October 31, 2020

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

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

VA U.S. Targeted Value Portfolio

The VA U.S. Targeted Value Portfolio invests in a broadly diversified group of U.S. small- and mid-cap value stocks. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2020, the Portfolio held approximately 1,220 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -13.18% for the Portfolio and -13.92% for the Russell 2000® Value Index, the Portfolio's benchmark. The Portfolio's exclusions of real estate investment trusts (REITs) and highly regulated utilities contributed positively to performance relative to the benchmark, as REITs and utilities generally underperformed in the U.S. Conversely, with low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks detracted from relative performance.

VA U.S. Large Value Portfolio

The VA U.S. Large Value Portfolio is designed to capture the returns of U.S. large company low relative price (value) stocks. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap value segment of the U.S. market. As of October 31, 2020, the

Portfolio held approximately 360 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -12.12% for the Portfolio and -7.57% for the Russell 1000® Value Index, the Portfolio's benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks had a negative impact on performance relative to the benchmark. Conversely, the Portfolio's exclusion of real estate investment trusts (REITs) contributed positively relative performance, as REITs generally underperformed in the U.S.

International Equity Market Review

12 Months Ended October 31, 2020

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

12 Months Ended October 31, 2020

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	-6.79%
MSCI World ex USA Mid Cap Index.....	-3.83%
MSCI World ex USA Small Cap Index.....	-0.65%
MSCI World ex USA Value Index.....	-18.72%
MSCI World ex USA Growth Index.....	5.65%

For the 12 Months Ended October 31, 2020, the U.S. dollar depreciated against most non-U.S. developed markets currencies. Overall, currency movements had a positive impact on the U.S. dollar-denominated returns of developed markets.

12 Months Ended October 31, 2020

Ten Largest Foreign Developed Markets by Market Cap

	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	-2.97%	0.33%
United Kingdom.....	-22.19%	-22.25%
France.....	-17.43%	-13.79%
Switzerland.....	-4.37%	2.95%
Canada.....	-4.70%	-6.05%
Germany.....	-10.77%	-6.84%
Australia.....	-11.01%	-9.29%
Netherlands.....	4.14%	8.62%
Hong Kong.....	-8.06%	-7.15%
Sweden.....	0.79%	9.10%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2020, all rights reserved.

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

12 Months Ended October 31, 2020

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index.....	8.25%
MSCI Emerging Markets Mid Cap Index.....	-3.22%
MSCI Emerging Markets Small Cap Index.....	2.39%
MSCI Emerging Markets Value Index.....	-8.47%
MSCI Emerging Markets Growth Index.....	25.97%

For the 12 Months Ended October 31, 2020, the U.S. dollar depreciated against some emerging markets currencies and appreciated against others. Overall, currency movements had a negative impact on the U.S. dollar denominated returns of emerging markets.

12 Months Ended October 31, 2020

<u>Ten Largest Emerging Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S.</u>
<u>Dollars</u>		
China.....	33.57%	35.19%
Taiwan.....	18.86%	26.49%
Korea.....	11.33%	14.15%
India.....	1.83%	-2.54%
Brazil.....	-11.13%	-38.13%
South Africa.....	-6.49%	-13.31%
Saudi Arabia.....	-0.90%	-0.90%
Russia.....	-14.17%	-29.27%
Thailand.....	-28.54%	-30.77%
Malaysia.....	-6.02%	-5.49%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2020, all rights reserved.

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

market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2020, these differences generally contributed positively to the Portfolios' relative performance.

VA International Value Portfolio

The VA International Value Portfolio invests in developed ex U.S. large company value stocks. The investment strategy is process driven, emphasizing broad diversification, with increased exposure to stocks with smaller total market capitalizations, lower relative price (value), and higher-profitability within the large-cap value segment of developed ex U.S. markets. As of October 31, 2020, the Portfolio held approximately 520 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -18.49% for the Portfolio and -6.79% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks for the period, the Portfolio's focus on value stocks detracted from performance relative to the style-neutral benchmark.

VA International Small Portfolio

The VA International Small Portfolio invests in developed ex U.S. small company stocks. The Portfolio generally excluded stocks with the lowest profitability and highest relative price. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2020, the Portfolio held approximately 3,410 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -3.66% for the Portfolio and -0.65% for the MSCI World ex USA Small Cap Index (net dividends), the Portfolio's benchmark. The Portfolio's exclusion of stocks with the lowest profitability and highest relative price detracted from performance relative to the benchmark, as those stocks outperformed. Conversely, the Portfolio's exclusion of real estate investment trusts (REITs) contributed positively to relative performance, as REITs generally underperformed in developed ex U.S. markets.

Fixed Income Market Review

12 Months Ended October 31, 2020

Bond yields decreased in the U.S. during the 12 months ended October 31, 2020. Short-term yields decreased more than long-term yields. However, given their longer duration, long-term bonds generally outperformed short-term bonds for the period. Bond yields also generally decreased in Germany, Italy, Spain, and the U.K., resulting in outperformance of longer-term bonds in these markets as well. Bond yields, however, generally increased in Japan during the period.

Long-term bond indices generally outperformed short-term bond indices in global developed fixed income markets for the 12 months ended October 31, 2020. For example, the FTSE World Government Bond Index 1-3 Years (hedged to USD) returned 2.44%, while the FTSE World Government Bond Index 20+ Years (hedged to USD) returned 8.76%. Within the U.S., the Bloomberg Barclays U.S. Treasury Bond Index 1-3 Years returned 3.25%, while the Bloomberg Barclays U.S. Treasury Bond Index 20+ Years returned 14.04%.

<u>October 31, 2019</u>	<u>October 31, 2020</u>	<u>Change</u>
-------------------------	-------------------------	---------------

One-Month Treasury Bill (yield).....	1.59%	0.08%	-1.51%
Ten-Year U.S. Treasury Notes (yield).....	1.69%	0.88%	-0.81%

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 focused on the shorter-end of their eligible duration range, 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 began the period relatively narrow and then widened in early 2020 before narrowing at the end of the period. As a result, the variable credit Portfolios began the period positioned below their maximum allowable weights in single-A, BBB, and BB rated bonds. As credit spreads widened during the period, the variable credit Portfolios generally increased their allocations to single-A, BBB, and, where appropriate, BB rated bonds. Realized credit premiums were generally positive for short-term bonds but negative for intermediate- and long-term bonds. Credit bonds did, however, generally outperform securitized bonds, such as mortgage backed securities, over the period.

VA Short-Term Fixed Portfolio

The VA Short-Term Fixed 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 duration of the Portfolio was relatively unchanged at 0.19 year as of October 31, 2020, from 0.14 year as of October 31, 2019.

For the 12 months ended October 31, 2020, total returns were 0.84% for the Portfolio versus 1.30% for the ICE BofA U.S. 6-Month Treasury Bill Index and 2.02% for the ICE BofA 1-Year U.S. Treasury Note Index, the Portfolio's benchmarks. The U.S. Treasury yield curve was flat along the Portfolio's eligible maturity range, indicating smaller expected term premiums during the period. As a result, the Portfolio was focused at the shorter end of the eligible duration range. Interest rates decreased across

the eligible maturity range and realized term premiums were positive for the period. As such, the Portfolio's shorter weighted average duration detracted from performance relative to both the ICE BofA U.S. 6-Month Treasury Bill Index, and the ICE BofA 1-Year U.S. Treasury Note Index.

VA Global Bond Portfolio

The VA Global Bond 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 duration of the Portfolio decreased to 0.95 year as of October 31, 2020, from 2.07 years as of October 31, 2019.

For the 12 months ended October 31, 2020, total returns were 1.54% for the Portfolio and 3.12% 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 were generally flat along the Portfolio's eligible maturity range, 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. As such, the Portfolio's shorter weighted average duration relative to the benchmark—primarily due to an underweight to U.S. dollar-denominated securities in the three- to five-year maturity range and allocation to securities with maturities shorter than one year—detracted from relative performance. The Portfolio's relative overweight to British pound- and euro-denominated securities also detracted from performance relative to the benchmark.

VIT Inflation-Protected Securities Portfolio

The VIT Inflation-Protected Securities Portfolio is designed to provide inflation protection and current income by investing generally in inflation-protected securities 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 was relatively unchanged at 7.80 years as of October 31, 2020, compared to 7.74 years as of October 31, 2019.

For the 12 months ended October 31, 2020, total returns were 9.72% for the Portfolio and 9.09% for the Bloomberg Barclays U.S. Treasury 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.

VA Global Moderate Allocation Portfolio

The VA Global Moderate Allocation Portfolio seeks long-term capital appreciation and current income by investing in a combination of other mutual funds managed by Dimensional that invest in domestic and international equity securities, including emerging markets securities, and fixed income securities. The Portfolio seeks to achieve its investment objective through a moderate allocation to both global equity and global fixed income securities. As of the date of this report, the Portfolio's investments

in domestic equity funds included the U.S. Core Equity 1 Portfolio, the U.S. Core Equity 2 Portfolio, VA U.S. Large Value Portfolio, and the DFA Real Estate Securities Portfolio; the Portfolio's investments in international equity funds included the International Core Equity Portfolio, Emerging Markets Core Equity Portfolio, and VA International Value Portfolio (collectively, the "Equity Underlying Funds"); and the Portfolio's investments in fixed income funds included the DFA Two-Year Global Fixed Income Portfolio, DFA Selectively Hedged Global Fixed Income Portfolio, VA Global Bond Portfolio, and VA Short-Term Fixed Portfolio ("Fixed Income Underlying Funds," and, collectively with the Equity Underlying Funds, the "Equity and Fixed Income Underlying Funds"). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2020, the Equity Underlying Funds collectively held approximately 13,460 securities in 47 eligible developed and emerging markets and the Fixed Income Underlying Funds collectively held approximately 690 fixed income securities in 21 countries, excluding supranationals.

For the 12 months ended October 31, 2020, total returns were 3.35% for the Portfolio and 4.66% for the Portfolio's composite benchmark, a hypothetical composite index composed of 65% MSCI All Country World Index (net dividends), the Portfolio's equity benchmark, and 35% FTSE World Government Bond Index 1-3 Years (hedged to USD), the Portfolio's fixed income benchmark. The Portfolio's equity component underperformed the equity component of the composite benchmark and detracted from the Portfolio's performance relative to the composite benchmark. The Portfolio's fixed income component underperformed the fixed income component of the composite benchmark and detracted from the Portfolio's performance relative to the composite benchmark.

The Equity Underlying Funds' greater emphasis on low relative price (value) stocks had a negative impact on performance relative to the benchmark, as value stocks underperformed high relative price (growth) stocks globally. With small-caps underperforming large-caps globally for the period, the Equity Underlying Funds' inclusion of and emphasis on small-cap stocks also detracted from performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

During the period ended October 31, 2020, yield curves in global developed markets were generally flat along the Fixed Income Underlying Funds' eligible maturity range, indicating smaller expected term premiums. As a result, the Fixed Income Underlying Funds' weighted average duration was decreased. Realized term premiums, however, were generally positive in global developed markets for the period as longer-term bonds generally outperformed shorter-term bonds. As such, the Fixed Income Funds' shorter weighted average duration relative to the fixed income benchmark detracted from performance relative to the fixed income benchmark.

VA Equity Allocation Portfolio

The VA Equity Allocation Portfolio seeks long-term capital appreciation by investing in a combination of mutual funds managed by Dimensional that invest in domestic and international equity securities, including emerging markets securities. As of the date of this report, the Portfolio's investments in the domestic equity funds included the U.S. Core Equity 1 Portfolio, the U.S. Large Company Portfolio, the VA U.S. Large Value Portfolio, the VA U.S. Targeted Value Portfolio, and the DFA Real Estate Securities Portfolio; and the Portfolio's investments in the international equity funds included the International Core Equity Portfolio, the VA International Small Portfolio, the VA International Value Portfolio, and the Emerging Markets Core Equity Portfolio (collectively, the "Underlying Funds"). The investment strategy is process driven, emphasizing broad diversification. As of

October 31, 2020, the Underlying Funds collectively held approximately 13,600 securities in 47 eligible developed and emerging markets.

For the 12 months ended October 31, 2020, total returns were -0.25% for the Portfolio and 4.36% for the MSCI World Index (net dividends), the Portfolio's benchmark. The Underlying Funds' greater emphasis on low relative price (value) stocks had a negative impact on performance relative to the benchmark, as value stocks underperformed high relative price (growth) stocks globally. With small-caps underperforming large-caps globally for the period, the Underlying Funds' inclusion of and emphasis on small-cap stocks also detracted from performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

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

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

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

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

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

	Beginning Account Value 05/01/20	Ending Account Value 10/31/20	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
VA U.S. Targeted Value Portfolio				
Actual Fund Return.....	\$1,000.00	\$1,151.20	0.38%	\$2.05
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.23	0.38%	\$1.93
VA U.S. Large Value Portfolio				
Actual Fund Return.....	\$1,000.00	\$1,065.10	0.27%	\$1.40
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.78	0.27%	\$1.37

DISCLOSURE OF FUND EXPENSES
CONTINUED

	Beginning Account Value 05/01/20	Ending Account Value 10/31/20	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>VA International Value Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,074.10	0.43%	\$2.24
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.98	0.43%	\$2.19
<u>VA International Small Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,152.00	0.56%	\$3.03
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.32	0.56%	\$2.85
<u>VA Short-Term Fixed Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,001.00	0.21%	\$1.06
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.08	0.21%	\$1.07
<u>VA Global Bond Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,007.60	0.23%	\$1.16
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.98	0.23%	\$1.17
<u>VIT Inflation-Protected Securities Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,045.60	0.14%	\$0.72
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.43	0.14%	\$0.71
<u>VA Global Moderate Allocation Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,097.30	0.30%	\$1.58
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.63	0.30%	\$1.53
<u>VA Equity Allocation Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,135.50	0.39%	\$2.09
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.18	0.39%	\$1.98

- (1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (366) to reflect the six-month period.
- (2) The Portfolio is a Fund of Funds. The expenses shown reflect the direct expenses of the Fund of Funds and the Fund of Funds' portion of the expenses of its Underlying Funds (Affiliated Investment Companies).

DFA INVESTMENT DIMENSIONS GROUP INC.

DISCLOSURE OF PORTFOLIO HOLDINGS

(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-PORT with the SEC on September 29, 2020. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

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

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

PORTFOLIO HOLDINGS

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

FUNDS OF FUNDS

	<u>Affiliated Investment Companies</u>
VA Global Moderate Allocation Portfolio.....	100.0%
VA Equity Allocation Portfolio.....	100.0%

DOMESTIC AND INTERNATIONAL EQUITY PORTFOLIOS

VA U.S. Targeted Value Portfolio		VA U.S. Large Value Portfolio		VA International Value Portfolio	
Communication Services.....	2.8%	Communication Services.....	12.5%	Communication Services.....	4.2%
Consumer Discretionary.....	14.1%	Consumer Discretionary.....	6.5%	Consumer Discretionary.....	17.2%
Consumer Staples.....	4.5%	Consumer Staples.....	5.5%	Consumer Staples.....	4.8%
Energy.....	6.1%	Energy.....	6.6%	Energy.....	8.6%
Financials.....	25.5%	Financials.....	18.9%	Financials.....	27.5%
Health Care.....	4.7%	Health Care.....	18.0%	Health Care.....	7.0%
Industrials.....	21.9%	Industrials.....	13.2%	Industrials.....	11.8%
Information Technology.....	9.5%	Information Technology.....	10.6%	Information Technology.....	2.5%
Materials.....	9.5%	Materials.....	7.5%	Materials.....	12.2%
Real Estate.....	1.1%	Real Estate.....	0.3%	Real Estate.....	2.7%
Utilities.....	0.3%	Utilities.....	0.4%	Utilities.....	1.5%
	100.0%		100.0%		100.0%

DISCLOSURE OF PORTFOLIO HOLDINGS

CONTINUED

VA International Small Portfolio

Communication Services.	4.3%
Consumer Discretionary.	13.3%
Consumer Staples.	6.0%
Energy.	3.4%
Financials.	12.4%
Health Care.	5.3%
Industrials.	23.9%
Information Technology.	10.4%
Materials.	12.5%
Real Estate.	5.1%
Utilities.	3.4%
	<u>100.0%</u>

FIXED INCOME PORTFOLIOS

VA Short-Term Fixed Portfolio

Corporate.	2.7%
Government.	39.8%
Foreign Corporate.	16.3%
Foreign Government.	16.7%
Supranational.	24.5%
	<u>100.0%</u>

VA Global Bond Portfolio

Corporate.	5.2%
Foreign Corporate.	39.9%
Foreign Government.	36.3%
Supranational.	18.6%
	<u>100.0%</u>

VIT Inflation-Protected Securities Portfolio

Government.	<u>100.0%</u>
	100.0%

VA U.S. TARGETED VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.2%)			
COMMUNICATION SERVICES — (2.8%)			
Interpublic Group of Cos., Inc. (The).....	55,158	\$ 997,808	0.3%
Other Securities.....		7,852,776	2.5%
TOTAL COMMUNICATION SERVICES.....		8,850,584	2.8%
CONSUMER DISCRETIONARY — (13.8%)			
* AutoNation, Inc.....	24,151	1,370,086	0.4%
BorgWarner, Inc.....	38,886	1,360,232	0.4%
# Lithia Motors, Inc., Class A.....	5,099	1,170,577	0.4%
* Mohawk Industries, Inc.....	18,326	1,891,060	0.6%
Toll Brothers, Inc.....	43,252	1,828,695	0.6%
Other Securities.....		36,972,272	11.6%
TOTAL CONSUMER DISCRETIONARY.....		44,592,922	14.0%
CONSUMER STAPLES — (4.4%)			
Bunge, Ltd.....	19,044	1,080,366	0.3%
* Darling Ingredients, Inc.....	42,261	1,817,223	0.6%
Ingredion, Inc.....	17,481	1,239,228	0.4%
* Post Holdings, Inc.....	17,668	1,517,681	0.5%
Other Securities.....		8,628,909	2.7%
TOTAL CONSUMER STAPLES.....		14,283,407	4.5%
ENERGY — (6.0%)			
EQT Corp.....	70,744	1,071,064	0.3%
Other Securities.....		18,279,188	5.8%
TOTAL ENERGY.....		19,350,252	6.1%
FINANCIALS — (25.1%)			
Ally Financial, Inc.....	80,930	2,159,212	0.7%
* Athene Holding, Ltd., Class A.....	51,792	1,661,487	0.5%
Comerica, Inc.....	29,106	1,324,614	0.4%
First Horizon National Corp.....	122,999	1,280,420	0.4%
Invesco, Ltd.....	98,478	1,291,047	0.4%
Janus Henderson Group P.L.C.....	43,358	1,053,599	0.3%
Lincoln National Corp.....	28,000	982,800	0.3%
OneMain Holdings, Inc.....	35,046	1,222,755	0.4%
People's United Financial, Inc.....	106,113	1,132,226	0.4%
Popular, Inc.....	24,047	1,014,783	0.3%
Reinsurance Group of America, Inc.....	12,706	1,283,560	0.4%
Santander Consumer USA Holdings, Inc.....	61,307	1,246,984	0.4%
Voya Financial, Inc.....	28,966	1,388,340	0.4%
Zions Bancorp NA.....	43,995	1,419,719	0.5%
Other Securities.....		62,534,842	19.7%
TOTAL FINANCIALS.....		80,996,388	25.5%
HEALTH CARE — (4.6%)			
Perrigo Co. P.L.C.....	22,113	970,097	0.3%
Other Securities.....		13,794,690	4.3%
TOTAL HEALTH CARE.....		14,764,787	4.6%

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (21.5%)			
AGCO Corp.....	14,360	\$ 1,106,151	0.4%
Air Lease Corp.....	37,394	1,018,613	0.3%
AMERCO.....	3,204	1,112,301	0.4%
Carlisle Cos., Inc.....	9,842	1,219,129	0.4%
Knight-Swift Transportation Holdings, Inc.....	43,670	1,659,023	0.5%
Quanta Services, Inc.....	20,554	1,283,186	0.4%
* Sensata Technologies Holding P.L.C.....	29,063	1,270,344	0.4%
Snap-on, Inc.....	9,344	1,471,960	0.5%
Textron, Inc.....	58,003	2,076,507	0.7%
#* XPO Logistics, Inc.....	13,929	1,253,610	0.4%
Other Securities.....		55,848,797	17.4%
TOTAL INDUSTRIALS.....		69,319,621	21.8%
INFORMATION TECHNOLOGY — (9.3%)			
* Arrow Electronics, Inc.....	27,872	2,170,950	0.7%
DXC Technology Co.....	53,442	984,402	0.3%
* First Solar, Inc.....	12,991	1,130,802	0.4%
* Flex, Ltd.....	130,502	1,846,603	0.6%
Jabil, Inc.....	39,666	1,314,531	0.4%
* ON Semiconductor Corp.....	41,788	1,048,461	0.3%
SYNNEX Corp.....	13,283	1,748,574	0.6%
Other Securities.....		19,808,124	6.1%
TOTAL INFORMATION TECHNOLOGY.....		30,052,447	9.4%
MATERIALS — (9.3%)			
CF Industries Holdings, Inc.....	38,042	1,050,340	0.3%
Huntsman Corp.....	54,727	1,329,319	0.4%
Reliance Steel & Aluminum Co.....	22,042	2,402,358	0.8%
Steel Dynamics, Inc.....	57,283	1,803,269	0.6%
Westlake Chemical Corp.....	27,911	1,887,342	0.6%
WestRock Co.....	70,463	2,645,886	0.8%
Other Securities.....		18,973,776	6.0%
TOTAL MATERIALS.....		30,092,290	9.5%
REAL ESTATE — (1.1%)			
Jones Lang LaSalle, Inc.....	14,289	1,612,657	0.5%
Other Securities.....		1,783,146	0.6%
TOTAL REAL ESTATE.....		3,395,803	1.1%
UTILITIES — (0.3%)			
Other Securities.....		902,677	0.3%
TOTAL COMMON STOCKS.....		316,601,178	99.6%
PREFERRED STOCKS — (0.1%)			
CONSUMER DISCRETIONARY — (0.1%)			
Other Security.....		250,322	0.1%

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.0%)			
Other Security.....		\$ 164,809	0.1%
TOTAL PREFERRED STOCKS.....		<u>415,131</u>	<u>0.2%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$352,940,242).....		<u>317,016,309</u>	
SECURITIES LENDING COLLATERAL — (1.7%)			
@§ The DFA Short Term Investment Fund.....	479,969	<u>5,553,720</u>	<u>1.7%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$358,492,387).....		<u><u>\$322,570,029</u></u>	<u><u>101.5%</u></u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 8,850,584	—	—	\$ 8,850,584
Consumer Discretionary.....	44,591,814	\$ 1,108	—	44,592,922
Consumer Staples.....	14,283,407	—	—	14,283,407
Energy.....	19,350,252	—	—	19,350,252
Financials.....	80,995,013	1,375	—	80,996,388
Health Care.....	14,752,576	12,211	—	14,764,787
Industrials.....	69,319,621	—	—	69,319,621
Information Technology.....	30,052,447	—	—	30,052,447
Materials.....	30,092,290	—	—	30,092,290
Real Estate.....	3,395,803	—	—	3,395,803
Utilities.....	902,677	—	—	902,677
Preferred Stocks				
Consumer Discretionary.....	250,322	—	—	250,322
Industrials.....	164,809	—	—	164,809
Securities Lending Collateral.....	—	5,553,720	—	5,553,720
TOTAL.....	<u><u>\$317,001,615</u></u>	<u><u>\$5,568,414</u></u>	<u><u>—</u></u>	<u><u>\$322,570,029</u></u>

See accompanying Notes to Financial Statements.

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

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.9%)			
COMMUNICATION SERVICES — (12.5%)			
AT&T, Inc.....	510,971	\$13,806,436	3.0%
* Charter Communications, Inc., Class A.....	13,352	8,062,205	1.8%
Comcast Corp., Class A.....	340,296	14,374,103	3.2%
* T-Mobile US, Inc.....	31,777	3,481,806	0.8%
Verizon Communications, Inc.....	58,963	3,360,301	0.7%
Walt Disney Co. (The).....	50,429	6,114,516	1.3%
Other Securities.....		7,828,763	1.7%
TOTAL COMMUNICATION SERVICES.....		57,028,130	12.5%
CONSUMER DISCRETIONARY — (6.5%)			
DR Horton, Inc.....	56,804	3,795,075	0.8%
Ford Motor Co.....	312,226	2,413,507	0.5%
General Motors Co.....	100,456	3,468,746	0.8%
Other Securities.....		19,956,180	4.4%
TOTAL CONSUMER DISCRETIONARY.....		29,633,508	6.5%
CONSUMER STAPLES — (5.5%)			
Kroger Co. (The).....	88,430	2,848,330	0.6%
Mondelez International, Inc., Class A.....	64,509	3,426,718	0.8%
Walmart, Inc.....	51,411	7,133,276	1.6%
Other Securities.....		11,497,499	2.5%
TOTAL CONSUMER STAPLES.....		24,905,823	5.5%
ENERGY — (6.6%)			
Chevron Corp.....	115,793	8,047,613	1.8%
ConocoPhillips.....	91,117	2,607,769	0.6%
Exxon Mobil Corp.....	235,125	7,669,777	1.7%
Other Securities.....		11,581,539	2.5%
TOTAL ENERGY.....		29,906,698	6.6%
FINANCIALS — (18.9%)			
Bank of America Corp.....	229,382	5,436,353	1.2%
* Berkshire Hathaway, Inc., Class B.....	49,526	9,999,299	2.2%
Citigroup, Inc.....	128,445	5,320,192	1.2%
Goldman Sachs Group, Inc. (The).....	23,560	4,453,782	1.0%
JPMorgan Chase & Co.....	155,799	15,274,534	3.4%
Morgan Stanley.....	89,250	4,297,388	1.0%
Travelers Cos., Inc. (The).....	19,149	2,311,476	0.5%
Truist Financial Corp.....	56,633	2,385,382	0.5%
Wells Fargo & Co.....	144,357	3,096,458	0.7%
Other Securities.....		33,393,015	7.2%
TOTAL FINANCIALS.....		85,967,879	18.9%
HEALTH CARE — (17.9%)			
Anthem, Inc.....	21,126	5,763,173	1.3%
Bristol-Myers Squibb Co.....	60,856	3,557,033	0.8%
Cigna Corp.....	30,231	5,047,670	1.1%
CVS Health Corp.....	106,209	5,957,263	1.3%
Danaher Corp.....	24,909	5,717,612	1.2%
Humana, Inc.....	9,731	3,885,394	0.8%

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
* Laboratory Corp. of America Holdings.....	14,026	\$ 2,801,974	0.6%
Medtronic P.L.C.....	57,928	5,825,819	1.3%
Pfizer, Inc.....	398,194	14,127,923	3.1%
Thermo Fisher Scientific, Inc.....	16,736	7,918,136	1.7%
Other Securities.....		21,226,589	4.7%
TOTAL HEALTH CARE.....		81,828,586	17.9%
INDUSTRIALS — (13.2%)			
Eaton Corp. P.L.C.....	33,145	3,440,120	0.8%
FedEx Corp.....	18,335	4,757,382	1.0%
Kansas City Southern.....	12,742	2,244,376	0.5%
Norfolk Southern Corp.....	19,624	4,103,771	0.9%
Raytheon Technologies Corp.....	58,154	3,158,925	0.7%
Republic Services, Inc.....	28,633	2,524,572	0.5%
Stanley Black & Decker, Inc.....	16,180	2,689,116	0.6%
Trane Technologies P.L.C.....	17,638	2,341,444	0.5%
Other Securities.....		35,103,668	7.7%
TOTAL INDUSTRIALS.....		60,363,374	13.2%
INFORMATION TECHNOLOGY — (10.6%)			
Cognizant Technology Solutions Corp., Class A.....	39,424	2,815,662	0.6%
Corning, Inc.....	84,822	2,711,759	0.6%
Fidelity National Information Services, Inc.....	21,684	2,701,610	0.6%
Intel Corp.....	300,601	13,310,612	2.9%
* Micron Technology, Inc.....	97,428	4,904,526	1.1%
Other Securities.....		22,089,262	4.8%
TOTAL INFORMATION TECHNOLOGY.....		48,533,431	10.6%
MATERIALS — (7.5%)			
Dow, Inc.....	51,379	2,337,231	0.5%
Linde P.L.C.....	15,454	3,405,134	0.7%
Newmont Corp.....	45,969	2,888,692	0.6%
Other Securities.....		25,432,877	5.7%
TOTAL MATERIALS.....		34,063,934	7.5%
REAL ESTATE — (0.3%)			
Other Securities.....		1,519,139	0.3%
UTILITIES — (0.4%)			
Other Securities.....		1,660,014	0.4%
TOTAL COMMON STOCKS			
(Cost \$413,476,830).....		455,410,516	99.9%
SECURITIES LENDING COLLATERAL — (0.1%)			
@§ The DFA Short Term Investment Fund.....	53,508	619,143	0.1%
TOTAL INVESTMENTS—(100.0%)		\$456,029,659	100.0%
(Cost \$414,095,980).....			

VA U.S. LARGE VALUE PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 57,028,130	—	—	\$ 57,028,130
Consumer Discretionary.....	29,633,508	—	—	29,633,508
Consumer Staples.....	24,905,823	—	—	24,905,823
Energy.....	29,906,698	—	—	29,906,698
Financials.....	85,967,879	—	—	85,967,879
Health Care.....	81,828,586	—	—	81,828,586
Industrials.....	60,363,374	—	—	60,363,374
Information Technology.....	48,533,431	—	—	48,533,431
Materials.....	34,063,934	—	—	34,063,934
Real Estate.....	1,519,139	—	—	1,519,139
Utilities.....	1,660,014	—	—	1,660,014
Securities Lending Collateral.....	—	\$619,143	—	619,143
TOTAL.....	\$455,410,516	\$619,143	—	\$456,029,659

See accompanying Notes to Financial Statements.

VA INTERNATIONAL VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.4%)			
AUSTRALIA — (5.8%)			
Australia & New Zealand Banking Group, Ltd.....	222,491	\$ 2,952,596	1.1%
National Australia Bank, Ltd.....	210,829	2,758,271	1.0%
Westpac Banking Corp.....	271,300	3,433,806	1.2%
# Westpac Banking Corp., Sponsored ADR.....	11,850	150,495	0.1%
Other Securities.....		7,411,984	2.5%
TOTAL AUSTRALIA.....		16,707,152	5.9%
AUSTRIA — (0.0%)			
Other Security.....		104,011	0.0%
BELGIUM — (0.7%)			
Other Securities.....		2,036,171	0.7%
CANADA — (8.3%)			
# Bank of Montreal.....	37,085	2,208,176	0.8%
Bank of Montreal.....	22,673	1,348,363	0.5%
Bank of Nova Scotia (The).....	51,251	2,129,207	0.8%
Bank of Nova Scotia (The).....	27,370	1,137,497	0.4%
Canadian Imperial Bank of Commerce.....	27,656	2,062,939	0.7%
Canadian Natural Resources, Ltd.....	126,905	2,024,135	0.7%
Magna International, Inc.....	41,970	2,145,087	0.8%
Other Securities.....		11,075,827	3.9%
TOTAL CANADA.....		24,131,231	8.6%
DENMARK — (2.6%)			
DSV Panalpina A.S.....	9,641	1,564,170	0.6%
Vestas Wind Systems A.S.....	16,721	2,868,722	1.0%
Other Securities.....		3,019,822	1.0%
TOTAL DENMARK.....		7,452,714	2.6%
FINLAND — (1.2%)			
Other Securities.....		3,477,269	1.2%
FRANCE — (9.0%)			
* BNP Paribas SA.....	51,999	1,813,453	0.6%
* Cie de Saint-Gobain.....	54,149	2,109,293	0.8%
Cie Generale des Etablissements Michelin SCA.....	20,054	2,165,851	0.8%
Orange SA.....	133,175	1,495,505	0.5%
Total SE.....	167,429	5,072,548	1.8%
Other Securities.....		13,455,159	4.8%
TOTAL FRANCE.....		26,111,809	9.3%
GERMANY — (7.2%)			
Allianz SE.....	17,558	3,092,922	1.1%
BASF SE.....	33,510	1,834,947	0.6%
Bayer AG.....	30,892	1,451,631	0.5%
Bayerische Motoren Werke AG.....	29,120	1,990,024	0.7%
Daimler AG.....	92,360	4,773,949	1.7%
Volkswagen AG.....	3,115	484,577	0.2%

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Other Securities.....		\$ 7,101,425	2.6%
TOTAL GERMANY.....		20,729,475	7.4%
HONG KONG — (2.5%)			
Other Securities.....		7,238,690	2.6%
IRELAND — (0.7%)			
Other Securities.....		1,908,408	0.7%
ISRAEL — (0.3%)			
Other Securities.....		991,994	0.4%
ITALY — (1.7%)			
* Fiat Chrysler Automobiles NV.....	108,100	1,326,129	0.5%
Other Securities.....		3,594,424	1.2%
TOTAL ITALY.....		4,920,553	1.7%
JAPAN — (23.4%)			
Hitachi, Ltd.....	45,300	1,526,805	0.5%
Honda Motor Co., Ltd.....	108,400	2,563,978	0.9%
Mitsubishi UFJ Financial Group, Inc.....	386,000	1,521,575	0.5%
Sumitomo Mitsui Financial Group, Inc.....	47,100	1,303,817	0.5%
Toyota Motor Corp.....	113,770	7,468,646	2.7%
Other Securities.....		53,355,669	19.0%
TOTAL JAPAN.....		67,740,490	24.1%
NETHERLANDS — (4.1%)			
Koninklijke Ahold Delhaize NV.....	114,386	3,135,994	1.1%
Koninklijke DSM NV.....	12,952	2,071,381	0.7%
* Koninklijke Philips NV.....	40,457	1,873,837	0.7%
Other Securities.....		4,875,155	1.7%
TOTAL NETHERLANDS.....		11,956,367	4.2%
NEW ZEALAND — (0.3%)			
Other Securities.....		928,755	0.3%
NORWAY — (0.8%)			
Other Securities.....		2,236,741	0.8%
PORTUGAL — (0.1%)			
Other Securities.....		240,352	0.1%
SINGAPORE — (0.9%)			
Other Securities.....		2,740,263	1.0%
SPAIN — (1.6%)			
* Banco Santander SA.....	1,416,166	2,835,951	1.0%
Other Securities.....		1,862,649	0.7%
TOTAL SPAIN.....		4,698,600	1.7%
SWEDEN — (3.0%)			
* Volvo AB, Class B.....	78,205	1,520,085	0.5%

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets†</u>
SWEDEN — (Continued)			
Other Securities.....		\$ 7,265,426	2.6%
TOTAL SWEDEN.....		8,785,511	3.1%
SWITZERLAND — (9.7%)			
ABB, Ltd.....	91,170	2,212,241	0.8%
Cie Financiere Richemont SA.....	31,128	1,945,618	0.7%
Lonza Group AG.....	4,268	2,586,024	0.9%
Novartis AG.....	22,893	1,783,882	0.6%
Novartis AG, Sponsored ADR.....	62,740	4,898,739	1.7%
Swisscom AG.....	2,547	1,295,406	0.5%
UBS Group AG.....	128,899	1,500,638	0.5%
Zurich Insurance Group AG.....	9,456	3,140,768	1.1%
Other Securities.....		8,713,603	3.2%
TOTAL SWITZERLAND.....		28,076,919	10.0%
UNITED KINGDOM — (11.5%)			
Anglo American P.L.C.....	78,278	1,836,650	0.7%
Aviva P.L.C.....	443,489	1,479,291	0.5%
BP P.L.C.....	652,394	1,664,050	0.6%
BP P.L.C., Sponsored ADR.....	99,837	1,545,475	0.6%
British American Tobacco P.L.C.....	89,371	2,832,647	1.0%
# British American Tobacco P.L.C., Sponsored ADR.....	14,611	465,799	0.2%
* Glencore P.L.C.....	759,106	1,531,295	0.5%
HSBC Holdings P.L.C., Sponsored ADR.....	132,381	2,777,353	1.0%
Royal Dutch Shell P.L.C., Class B.....	36,847	444,350	0.2%
Royal Dutch Shell P.L.C., Sponsored ADR, Class B....	223,164	5,389,411	1.9%
Vodafone Group P.L.C.....	1,569,855	2,094,136	0.7%
# Vodafone Group P.L.C., Sponsored ADR.....	63,098	852,452	0.3%
Other Securities.....		10,558,357	3.7%
TOTAL UNITED KINGDOM.....		33,471,266	11.9%
TOTAL COMMON STOCKS.....		276,684,741	98.3%
PREFERRED STOCKS — (1.2%)			
GERMANY — (1.2%)			
Volkswagen AG.....	18,370	2,675,849	1.0%
Other Securities.....		702,164	0.2%
TOTAL GERMANY.....		3,378,013	1.2%
TOTAL INVESTMENT SECURITIES			
(Cost \$350,668,755).....		280,062,754	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.4%)			
@§ The DFA Short Term Investment Fund.....	851,508	9,852,801	3.5%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$360,518,212).....		\$289,915,555	103.0%

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 150,495	\$ 16,556,657	—	\$ 16,707,152
Austria.....	—	104,011	—	104,011
Belgium.....	—	2,036,171	—	2,036,171
Canada.....	24,131,231	—	—	24,131,231
Denmark.....	—	7,452,714	—	7,452,714
Finland.....	—	3,477,269	—	3,477,269
France.....	196,872	25,914,937	—	26,111,809
Germany.....	442,594	20,286,881	—	20,729,475
Hong Kong.....	—	7,238,690	—	7,238,690
Ireland.....	953,831	954,577	—	1,908,408
Israel.....	249,828	742,166	—	991,994
Italy.....	360,813	4,559,740	—	4,920,553
Japan.....	—	67,740,490	—	67,740,490
Netherlands.....	595,589	11,360,778	—	11,956,367
New Zealand.....	—	928,755	—	928,755
Norway.....	—	2,236,741	—	2,236,741
Portugal.....	—	240,352	—	240,352
Singapore.....	—	2,740,263	—	2,740,263
Spain.....	204,563	4,494,037	—	4,698,600
Sweden.....	—	8,785,511	—	8,785,511
Switzerland.....	6,607,933	21,468,986	—	28,076,919
United Kingdom.....	13,421,727	20,049,539	—	33,471,266
Preferred Stocks				
Germany.....	—	3,378,013	—	3,378,013
Securities Lending Collateral.....	—	9,852,801	—	9,852,801
TOTAL.....	<u>\$47,315,476</u>	<u>\$242,600,079</u>	<u>—</u>	<u>\$289,915,555</u>

See accompanying Notes to Financial Statements.

VA INTERNATIONAL SMALL PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2020

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (94.5%)			
AUSTRALIA — (6.6%)			
Other Securities.....		\$16,014,375	7.0%
AUSTRIA — (1.2%)			
voestalpine AG.....	14,745	410,012	0.2%
Other Securities.....		2,548,735	1.1%
TOTAL AUSTRIA.....		2,958,747	1.3%
BELGIUM — (1.3%)			
Other Securities.....		3,145,277	1.4%
CANADA — (10.0%)			
Alamos Gold, Inc., Class A.....	49,619	453,246	0.2%
# Element Fleet Management Corp.....	47,730	449,607	0.2%
* Kinaxis, Inc.....	2,617	399,494	0.2%
* SSR Mining, Inc.....	29,810	551,754	0.3%
TFI International, Inc.....	9,351	416,349	0.2%
Tourmaline Oil Corp.....	31,248	404,819	0.2%
Yamana Gold, Inc.....	75,682	420,929	0.2%
Other Securities.....		21,133,756	9.0%
TOTAL CANADA.....		24,229,954	10.5%
DENMARK — (2.2%)			
Pandora A.S.....	9,985	792,104	0.3%
Royal Unibrew A.S.....	5,725	558,239	0.2%
SimCorp A.S.....	4,681	558,320	0.2%
Other Securities.....		3,473,986	1.6%
TOTAL DENMARK.....		5,382,649	2.3%
FINLAND — (2.6%)			
Huhtamaki Oyj.....	11,540	563,700	0.3%
Metso Outotec Oyj.....	72,230	509,183	0.2%
# Nokian Renkaat Oyj.....	13,093	402,321	0.2%
Orion Oyj, Class B.....	10,750	460,096	0.2%
Valmet Oyj.....	15,697	374,639	0.2%
Other Securities.....		3,999,072	1.6%
TOTAL FINLAND.....		6,309,011	2.7%
FRANCE — (4.0%)			
Ω Euronext NV.....	4,991	519,670	0.2%
Iliad SA.....	2,484	480,236	0.2%
#* Ingenico Group SA.....	7,134	1,025,693	0.5%
* Rexel SA.....	37,300	392,719	0.2%
Other Securities.....		7,255,524	3.1%
TOTAL FRANCE.....		9,673,842	4.2%
GERMANY — (5.8%)			
GEA Group AG.....	16,713	556,605	0.3%
Gerresheimer AG.....	4,083	410,441	0.2%
Lanxess AG.....	10,424	528,682	0.2%
Rheinmetall AG.....	5,414	395,675	0.2%

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	Shares	Value»	Percentage of Net Assets‡
GERMANY — (Continued)			
TAG Immobilien AG.	16,544	\$ 487,545	0.2%
Other Securities.		11,501,871	4.9%
TOTAL GERMANY.		13,880,819	6.0%
HONG KONG — (2.4%)			
Other Securities.		5,893,916	2.6%
IRELAND — (0.2%)			
Other Securities.		445,762	0.2%
ISRAEL — (1.3%)			
Other Securities.		3,138,211	1.4%
ITALY — (3.2%)			
Other Securities.		7,728,177	3.4%
JAPAN — (23.4%)			
Other Securities.		56,347,533	24.5%
NETHERLANDS — (2.5%)			
Aalberts NV.	11,558	387,761	0.2%
ASR Nederland NV.	16,636	504,827	0.2%
IMCD NV.	6,473	749,191	0.3%
*Ω Signify NV.	13,843	491,362	0.2%
Other Securities.		3,781,121	1.7%
TOTAL NETHERLANDS.		5,914,262	2.6%
NEW ZEALAND — (0.6%)			
Other Securities.		1,564,016	0.7%
NORWAY — (0.9%)			
Other Securities.		2,149,034	0.9%
PORTUGAL — (0.3%)			
Other Securities.		608,047	0.3%
SINGAPORE — (1.2%)			
Other Securities.		2,783,152	1.2%
SPAIN — (2.0%)			
Enagas SA.	20,888	450,842	0.2%
Other Securities.		4,282,830	1.8%
TOTAL SPAIN.		4,733,672	2.0%
SWEDEN — (3.5%)			
Other Securities.		8,403,083	3.6%
SWITZERLAND — (6.5%)			
Allreal Holding AG.	1,908	404,113	0.2%
* ams AG.	30,565	654,448	0.3%
Belimo Holding AG.	52	386,709	0.2%
Clariant AG.	23,714	406,830	0.2%
Georg Fischer AG.	501	506,034	0.2%
PSP Swiss Property AG.	5,247	634,498	0.3%

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SWITZERLAND — (Continued)			
SIG Combibloc Group AG.	25,699	\$ 528,597	0.2%
* Sunrise Communications Group AG.	4,346	520,885	0.2%
Swiss Prime Site AG.	4,527	380,856	0.2%
Ω VAT Group AG.	3,471	651,211	0.3%
Other Securities.		10,530,557	4.5%
TOTAL SWITZERLAND.		15,604,738	6.8%
UNITED KINGDOM — (12.8%)			
Diploma P.L.C.	18,167	523,127	0.2%
Electrocomponents P.L.C.	56,828	498,939	0.2%
* G4S P.L.C.	172,346	454,463	0.2%
Games Workshop Group P.L.C.	5,956	800,703	0.4%
IG Group Holdings P.L.C.	43,731	431,559	0.2%
IMI P.L.C.	31,889	427,585	0.2%
Spectris P.L.C.	14,576	467,821	0.2%
Tate & Lyle P.L.C.	50,269	387,513	0.2%
* Travis Perkins P.L.C.	30,483	418,662	0.2%
William Hill P.L.C.	141,047	500,925	0.2%
Other Securities.		26,075,040	11.3%
TOTAL UNITED KINGDOM.		30,986,337	13.5%
TOTAL COMMON STOCKS.		227,894,614	99.1%
PREFERRED STOCKS — (0.4%)			
GERMANY — (0.4%)			
Other Securities.		886,338	0.4%
UNITED KINGDOM — (0.0%)			
Other Security.		434	0.0%
TOTAL PREFERRED STOCKS.		886,772	0.4%
RIGHTS/WARRANTS — (0.0%)			
CANADA — (0.0%)			
Other Security.		14,324	0.0%
FRANCE — (0.0%)			
Other Security.		65	0.0%
SPAIN — (0.0%)			
Other Security.		10,250	0.0%
TOTAL RIGHTS/WARRANTS.		24,639	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$244,031,693).		228,806,025	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (5.1%)			
@§ The DFA Short Term Investment Fund.	1,071,726	12,400,938	5.4%
TOTAL INVESTMENTS—(100.0%) (Cost \$256,430,548).		\$241,206,963	104.9%

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 98,472	\$ 15,915,903	—	\$ 16,014,375
Austria.....	—	2,958,747	—	2,958,747
Belgium.....	175,796	2,969,481	—	3,145,277
Canada.....	24,210,199	19,755	—	24,229,954
Denmark.....	—	5,382,649	—	5,382,649
Finland.....	—	6,309,011	—	6,309,011
France.....	—	9,673,842	—	9,673,842
Germany.....	197,914	13,682,905	—	13,880,819
Hong Kong.....	—	5,893,916	—	5,893,916
Ireland.....	—	445,762	—	445,762
Israel.....	55,333	3,082,878	—	3,138,211
Italy.....	—	7,728,177	—	7,728,177
Japan.....	—	56,347,533	—	56,347,533
Netherlands.....	46,075	5,868,187	—	5,914,262
New Zealand.....	—	1,564,016	—	1,564,016
Norway.....	—	2,149,034	—	2,149,034
Portugal.....	—	608,047	—	608,047
Singapore.....	—	2,783,152	—	2,783,152
Spain.....	—	4,733,672	—	4,733,672
Sweden.....	65,794	8,337,289	—	8,403,083
Switzerland.....	520,885	15,083,853	—	15,604,738
United Kingdom.....	—	30,986,337	—	30,986,337
Preferred Stocks				
Germany.....	—	886,338	—	886,338
United Kingdom.....	—	434	—	434
Rights/Warrants				
Canada.....	—	14,324	—	14,324
France.....	—	65	—	65
Spain.....	—	10,250	—	10,250
Securities Lending Collateral.....	—	12,400,938	—	12,400,938
TOTAL.....	\$25,370,468	\$215,836,495	—	\$241,206,963

See accompanying Notes to Financial Statements.

VA SHORT-TERM FIXED PORTFOLIO
SCHEDULE OF INVESTMENTS
October 31, 2020

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (2.0%)			Canadian Imperial Bank of		
Federal Farm Credit Banks			Commerce, Floating Rate		
Funding Corp., Floating			Note, 3M USD LIBOR +		
Rate Note, 1M USD LIBOR			0.315%, FRN		
+ 0.045%, FRN			(r) 0.529%, 02/02/21.	3,990	\$3,992,613
(r) 0.191%, 04/16/21.	5,000	\$5,001,256	Commonwealth Bank of		
Federal Home Loan Bank			Australia, Floating Rate		
0.000%, 11/13/20.	1,000	999,975	Note, 3M USD LIBOR +		
Federal National Mortgage			0.830%, FRN		
Association			(r) 1.078%, 09/06/21.	1,000	1,006,596
1.375%, 02/26/21.	1,000	<u>1,003,972</u>	Equinor ASA		
TOTAL AGENCY			2.900%, 11/08/20.	2,000	2,000,727
OBLIGATIONS.		<u>7,005,203</u>	European Investment Bank,		
			Floating Rate Note, 3M		
BONDS — (25.9%)			USD LIBOR + 0.110%,		
African Development Bank,			FRN		
Floating Rate Note, 3M			(r)Ω 0.333%, 03/24/21.	1,000	1,000,295
USD LIBOR + 0.010%,			European Investment Bank,		
FRN			Floating Rate Note, SOFR		
(r) 0.260%, 12/15/21.	6,000	5,999,668	+ 0.290%, FRN		
Asian Development Bank,			(r)Ω 0.378%, 06/10/22.	2,750	2,751,264
Floating Rate Note, 3M			Inter-American Development		
USD LIBOR + 0.010%,			Bank, Floating Rate Note,		
FRN			3M USD LIBOR - 0.020%,		
(r) 0.260%, 12/15/21.	6,000	5,999,340	FRN		
Asian Development Bank,			(r) 0.195%, 10/25/21.	4,000	3,998,080
Floating Rate Note, SOFR			Inter-American Development		
+ 0.240%, FRN			Bank, Floating Rate Note,		
(r) 0.328%, 09/10/21.	3,000	3,001,017	SOFR + 0.260%, FRN		
Australia & New Zealand			(r) 0.348%, 09/16/22.	4,000	4,003,040
Banking Group, Ltd.,			Inter-American Investment		
Floating Rate Note, 3M			Corp., Floating Rate Note,		
USD LIBOR + 0.460%,			3M USD LIBOR + 0.090%,		
FRN			FRN		
(r)Ω 0.740%, 05/17/21.	2,000	2,004,873	(r)Ω 0.314%, 10/12/21.	8,000	7,997,888
Bank of Montreal, Floating			International Finance Corp.,		
Rate Note, 3M USD LIBOR			Floating Rate Note, 1M		
+ 0.460%, FRN			USD LIBOR + 0.130%,		
(r) 0.684%, 04/13/21.	710	711,459	FRN		
Bank of Montreal, Floating			(r) 0.278%, 08/23/21.	2,000	1,998,790
Rate Note, 3M USD LIBOR			Kommunalbanken A.S.,		
+ 0.790%, FRN			Floating Rate Note, 3M		
(r) 1.041%, 08/27/21.	1,844	1,855,842	USD LIBOR + 0.040%,		
Bank of Nova Scotia (The),			FRN		
Floating Rate Note, 3M			(r)Ω 0.289%, 03/12/21.	1,850	1,850,240
USD LIBOR + 0.290%,					
FRN					
(r) 0.520%, 01/08/21.	1,000	1,000,512			

VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Kommunalbanken A.S., Floating Rate Note, 3M USD LIBOR + 0.080%, FRN			Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.125%, FRN		
(r)Ω 0.336%, 02/24/22.....	2,500	\$2,501,563	(r) 0.379%, 08/13/21.....	1,698	\$ 1,699,239
Kommunalbanken A.S., Floating Rate Note, 3M USD LIBOR + 0.130%, FRN			Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.540%, FRN		
(r)Ω 0.378%, 09/08/21.....	1,000	1,000,528	(r) 0.770%, 01/08/21.....	969	969,939
Kuntarahoitus Oyj, Floating Rate Note, 3M USD LIBOR + 0.050%, FRN			Walmart, Inc., Floating Rate Note, 3M USD LIBOR + 0.230%, FRN		
(r)Ω 0.330%, 02/17/21.....	2,200	2,200,365	(r) 0.453%, 06/23/21.....	1,330	1,332,149
Landeskreditbank Baden-Wuerttemberg Foerderbank, Floating Rate Note, SOFR + 0.035%, FRN			Westpac Banking Corp. 2.100%, 05/13/21.....	1,246	1,258,028
(r)Ω 0.437%, 03/15/22.....	9,200	9,206,808	TOTAL BONDS.....		90,105,483
Nederlandse Waterschapsbank NV, Floating Rate Note, 3M USD LIBOR + 0.070%, FRN			U.S. TREASURY OBLIGATIONS — (15.2%)		
(r)Ω 0.320%, 12/15/21.....	3,000	3,001,659	U.S. Treasury Bills		
NRW. Bank, Floating Rate Note, 3M USD LIBOR + 0.040%, FRN			# 0.098%, 11/17/20.....	1,000	999,967
(r)Ω 0.283%, 02/08/21.....	3,200	3,200,064	# 0.097%, 11/27/20.....	3,000	2,999,823
Oesterreichische Kontrollbank AG, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN			U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.055%, FRN		
(r)Ω 0.266%, 11/22/21.....	1,000	999,877	(r) 0.155%, 07/31/22.....	32,000	31,998,587
Royal Bank of Canada, Floating Rate Note, 3M USD LIBOR + 0.390%, FRN			U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.114%, FRN		
(r) 0.604%, 04/30/21.....	2,000	2,003,520	(r) 0.214%, 04/30/22.....	16,650	16,667,444
Svensk Exportkredit AB, Floating Rate Note, 3M USD LIBOR + 0.050%, FRN			TOTAL U.S. TREASURY OBLIGATIONS.....		52,665,821
(r) 0.299%, 12/14/20.....	1,000	1,000,122	TOTAL INVESTMENT SECURITIES		
Svenska Handelsbanken AB 2.450%, 03/30/21.....	6,500	6,558,332	(Cost \$149,751,370).....		149,776,507
Toronto-Dominion Bank (The), Floating Rate Note, 3M USD LIBOR + 0.240%, FRN			CERTIFICATES OF DEPOSIT — (0.9%)		
(r) 0.455%, 01/25/21.....	2,000	2,001,046	National Australia Bank, Ltd., Floating Rate Note, 1M USD LIBOR + 0.220%, FRN		
			(r) 0.372%, 05/28/21.....	3,000	3,002,464
			COMMERCIAL PAPER — (54.4%)		
			Australia & New Zealand Banking Group, Ltd. 0.180%, 03/09/21.....	8,250	8,245,025
			Banque Et Caisse 0.180%, 12/04/20.....	1,600	1,599,857

VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
Banque Et Caisse d'Epargne de l'Etat			Oesterreichische Postsparkasse AG		
0.300%, 12/09/20.....	2,000	\$1,999,793	0.150%, 01/25/21.....	2,000	\$ 1,999,473
0.200%, 03/02/21.....	5,000	4,997,677	Pfizer, Inc.		
0.180%, 03/04/21.....	1,500	1,499,286	0.250%, 11/02/20.....	2,000	1,999,988
BNG Bank NV			0.105%, 11/30/20.....	3,000	2,999,742
0.193%, 03/03/21.....	5,000	4,997,296	Province of Alberta		
0.183%, 03/08/21.....	2,000	1,998,853	0.200%, 03/09/21.....	3,000	2,998,592
0.140%, 11/23/20.....	3,000	2,999,736	0.180%, 04/19/21.....	3,000	2,997,905
Caisse Des Depots Et Consignations			PSP Capital, Inc.		
0.180%, 02/02/21.....	3,500	3,498,365	0.190%, 04/07/21.....	2,750	2,748,421
0.173%, 02/25/21.....	2,750	2,748,305	0.183%, 04/15/21.....	7,250	7,245,628
0.190%, 03/03/21.....	4,000	3,997,382	Queensland Treasury Corp.		
Commonwealth Bank of Australia			0.205%, 01/28/21.....	9,750	9,747,319
0.190%, 03/05/21.....	1,400	1,399,392	Royal Bank Of Canada		
Corpoerative Centrale Bank			0.180%, 04/26/21.....	2,000	1,998,705
0.200%, 05/13/21.....	5,000	4,994,448	Shell International Finance BV		
Erste Abwicklungsanstalt			0.500%, 05/25/21.....	3,500	3,494,788
0.220%, 11/24/20.....	7,500	7,499,568	Skandinaviska Enskilda Banken AB		
European Investment Bank			0.223%, 04/20/21.....	2,250	2,247,667
0.170%, 02/05/21.....	3,500	3,498,723	0.223%, 04/21/21.....	2,750	2,747,119
0.130%, 12/16/20.....	2,000	1,999,739	0.180%, 02/19/21.....	1,500	1,499,090
Exxon Mobil Corp.			0.198%, 02/26/21.....	3,250	3,247,862
0.390%, 01/04/21.....	5,000	4,998,973	Svenska Handelsbanken AB		
0.400%, 02/01/21.....	4,500	4,498,567	0.244%, 12/10/20.....	3,000	2,999,669
FMS Wertmanagement			0.203%, 03/16/21.....	500	499,658
0.230%, 12/11/20.....	1,750	1,749,808	Total Capital Canada, Ltd.		
0.240%, 01/11/21.....	2,000	1,999,558	0.223%, 02/03/21.....	8,000	7,996,693
0.244%, 01/14/21.....	6,000	5,998,594	0.200%, 03/18/21.....	2,250	2,248,341
Hydro-Quebec					
0.228%, 11/17/20.....	5,000	4,999,820	TOTAL COMMERCIAL PAPER		
Kingdom of Denmark			(Cost \$189,394,612).....		189,423,827
0.140%, 11/02/20.....	7,000	6,999,959			
0.140%, 11/19/20.....	3,000	2,999,878			
Kreditanstalt fuer Wiederaufbau					
0.270%, 12/15/20.....	6,500	6,498,912			
Landesbank Hessen-Thuringen					
0.170%, 12/01/20.....	8,000	7,999,211			
National Australia Bank, Ltd.					
0.180%, 02/03/21.....	6,000	5,998,336			
Nederlandse Waterschapsbank NV					
0.200%, 02/04/21.....	5,500	5,497,940			
0.210%, 02/16/21.....	1,500	1,499,378			
Nordea Bank AB					
0.195%, 03/15/21.....	5,000	4,996,770			
Novartis Finance SA					
0.180%, 04/12/21.....	3,000	2,998,018			

VA SHORT-TERM FIXED PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 7,005,203	—	\$ 7,005,203
Bonds.....	—	90,105,483	—	90,105,483
U.S. Treasury Obligations.....	—	52,665,821	—	52,665,821
Certificates of Deposit.....	—	3,002,464	—	3,002,464
Commercial Paper.....	—	189,423,827	—	189,423,827
Temporary Cash Investments.....	\$1,569,706	—	—	1,569,706
Securities Lending Collateral.....	—	4,083,240	—	4,083,240
TOTAL.....	\$1,569,706	\$346,286,038	—	\$347,855,744

See accompanying Notes to Financial Statements.

VA GLOBAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
October 31, 2020

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (100.0%)			AUSTRIA — (1.3%)		
AUSTRALIA — (5.9%)			Oesterreichische Kontrollbank		
ASB Finance, Ltd.			AG Floating Rate Note		
0.500%, 06/10/22..... EUR	700	\$ 822,923	(r) 0.266%, 11/22/21.....	3,000	\$ 2,999,632
Australia & New Zealand			Oesterreichische Kontrollbank		
Banking Group, Ltd.			AG		
Floating Rate Note			0.750%, 03/07/22..... GBP	1,836	2,396,952
Australia & New Zealand			TOTAL AUSTRIA.....		5,396,584
Banking Group, Ltd.					
Floating Rate Note			BELGIUM — (3.0%)		
(r) 1.230%, 08/16/21..... AUD	500	354,290	Dexia Credit Local SA		
(r) 0.982%, 02/08/22..... AUD	500	354,784	Dexia Credit Local SA		
(r) 1.090%, 03/07/22..... AUD	500	355,467	2.000%, 01/22/21..... EUR	2,300	2,693,541
(r) 1.120%, 12/06/23..... AUD	500	359,888	0.250%, 06/02/22..... EUR	2,900	3,419,265
(r) 0.860%, 08/29/24..... AUD	500	357,455	1.125%, 06/15/22..... GBP	2,300	3,022,151
(r) 0.840%, 01/16/25..... AUD	4,500	3,217,242	0.250%, 06/01/23..... EUR	2,400	2,849,403
Commonwealth Bank of			Euroclear Bank SA		
Australia Floating Rate			0.250%, 09/07/22..... EUR	400	470,781
Note			TOTAL BELGIUM.....		12,455,141
Commonwealth Bank of					
Australia Floating Rate			CANADA — (20.0%)		
Note			Bank of Montreal		
(r) 0.940%, 07/25/22..... AUD	1,000	711,748	Bank of Montreal		
(r) 1.210%, 01/11/24..... AUD	500	361,055	1.880%, 03/31/21..... CAD	11,000	8,310,230
National Australia Bank, Ltd.			0.250%, 11/17/21..... EUR	400	469,137
National Australia Bank, Ltd.			Bank of Montreal Floating		
3.000%, 05/12/21..... AUD	500	356,674	Rate Note		
0.350%, 09/07/22..... EUR	1,650	1,942,744	(r) 0.007%, 09/28/21..... EUR	2,020	2,361,938
National Australia Bank, Ltd.			(r) 0.012%, 03/14/22..... EUR	600	702,039
Floating Rate Note			(r) 1.010%, 10/06/22..... AUD	800	569,040
(r) 0.990%, 07/05/22..... AUD	500	355,871	Bank of Nova Scotia (The)		
(r) 0.902%, 02/10/23..... AUD	1,000	712,455	Bank of Nova Scotia (The)		
(r) 1.000%, 05/16/23..... AUD	1,000	714,956	3.270%, 01/11/21..... CAD	1,500	1,132,493
(r) 1.010%, 09/26/23..... AUD	1,500	1,075,367	0.375%, 04/06/22..... EUR	500	587,615
(r) 1.010%, 06/19/24..... AUD	2,000	1,436,753	Canada Housing Trust No 1		
(r) 0.830%, 01/21/25..... AUD	5,000	3,576,202	Floating Rate Note		
Westpac Banking Corp.			Canada Housing Trust No 1		
Westpac Banking Corp.			Floating Rate Note		
0.250%, 01/17/22..... EUR	888	1,041,366	(r)Ω 0.665%, 03/15/22..... CAD	2,000	1,509,405
2.625%, 12/14/22..... GBP	400	540,155	(r)Ω 0.605%, 09/15/22..... CAD	2,000	1,510,020
Westpac Banking Corp.			(r)Ω 0.445%, 09/15/23..... CAD	3,000	2,259,536
Floating Rate Note			(r)Ω 0.455%, 03/15/24..... CAD	1,000	753,374
(r) 1.210%, 02/07/22..... AUD	500	355,752	(r)Ω 0.465%, 03/15/25..... CAD	8,000	6,028,312
(r) 1.050%, 11/16/23..... AUD	1,000	717,784	Canadian Imperial Bank of		
(r) 1.200%, 04/24/24..... AUD	3,500	2,530,622	Commerce		
(r) 0.980%, 08/16/24..... AUD	3,000	2,153,899	Canadian Imperial Bank of		
TOTAL AUSTRALIA.....		24,405,452	Commerce		
			1.900%, 04/26/21..... CAD	1,900	1,437,058
			2.900%, 09/14/21..... CAD	1,000	766,884
			0.750%, 03/22/23..... EUR	1,900	2,263,943

VA GLOBAL BOND PORTFOLIO

CONTINUED

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
CANADA — (Continued)			FINLAND — (Continued)		
Export Development Canada			Nordea Bank Abp		
2.400%, 06/07/21..... AUD	2,000	\$ 1,424,490	2.000%, 02/17/21..... EUR	250	\$ 293,224
Export Development Canada			OP Corporate Bank P.L.C.		
Floating Rate Note			0.750%, 03/03/22..... EUR	2,700	3,186,912
(r) 0.365%, 05/29/24..... GBP	1,000	1,297,041	TOTAL FINLAND.....		6,980,716
(r) 0.384%, 01/17/25..... GBP	1,000	1,294,955			
Hydro-Quebec Floating Rate			FRANCE — (11.2%)		
Note			Agence Francaise de		
(r) 0.700%, 04/14/23..... CAD	3,000	2,265,526	Developpement		
Province of Manitoba Canada			0.125%, 04/30/22..... EUR	1,700	1,998,595
Province of Manitoba Canada			Agence Francaise de		
0.750%, 12/15/21..... GBP	500	650,726	Developpement EPIC		
1.500%, 12/15/22..... GBP	150	198,939	0.125%, 03/31/21..... EUR	4,000	4,669,827
Province of Ontario Canada			Agence Francaise de		
Floating Rate Note			Developpement EPIC		
Province of Ontario Canada			Floating Rate Note		
Floating Rate Note			(r) 0.368%, 06/07/21.....	3,600	3,601,116
(r) 0.750%, 10/27/21..... CAD	500	377,081	Bpifrance Financement SA		
(r) 0.655%, 06/27/22..... CAD	3,000	2,265,593	Bpifrance Financement SA		
(r) 0.561%, 08/21/23..... CAD	11,000	8,319,312	0.100%, 02/19/21..... EUR	300	349,937
Province of Quebec Canada			0.750%, 10/25/21..... EUR	1,800	2,120,860
0.875%, 05/24/22..... GBP	800	1,045,762	Caisse d'Amortissement de la		
Province of Quebec Canada			Dette Sociale		
Floating Rate Note			Caisse d'Amortissement de la		
(r) 0.905%, 10/13/24..... CAD	13,500	10,347,568	Dette Sociale		
Royal Bank of Canada			3.375%, 04/25/21..... EUR	500	593,025
Royal Bank of Canada			0.125%, 10/25/23..... EUR	3,700	4,399,411
2.860%, 03/04/21..... CAD	4,000	3,028,957	Caisse des Depots et		
1.650%, 07/15/21..... CAD	420	318,107	Consignations		
1.583%, 09/13/21..... CAD	7,000	5,309,607	1.000%, 01/25/21..... GBP	600	778,795
1.968%, 03/02/22..... CAD	4,611	3,527,590	France Treasury Bill BTF		
Toronto-Dominion Bank (The)			France Treasury Bill BTF		
Toronto-Dominion Bank (The)			(0.585%), 12/09/20..... EUR	3,875	4,515,819
0.625%, 03/08/21..... EUR	882	1,030,981	(0.580%), 02/10/21..... EUR	3,000	3,500,303
1.994%, 03/23/22..... CAD	9,500	7,277,130	Sanofi		
3.005%, 05/30/23..... CAD	320	254,573	Sanofi		
0.625%, 07/20/23..... EUR	1,144	1,361,770	0.000%, 03/21/22..... EUR	1,700	1,988,866
TOTAL CANADA.....		82,256,732	0.500%, 03/21/23..... EUR	6,600	7,832,830
			SNCF Reseau		
DENMARK — (1.6%)			SNCF Reseau		
Kommunekredit			0.100%, 05/27/21..... EUR	2,100	2,452,633
Kommunekredit			5.500%, 12/01/21..... GBP	720	985,388
0.000%, 09/08/22..... EUR	1,072	1,261,062	Total Capital International SA		
0.250%, 03/29/23..... EUR	3,000	3,562,844	Total Capital International SA		
0.125%, 08/28/23..... EUR	1,611	1,912,182	2.125%, 03/15/23..... EUR	1,600	1,969,153
TOTAL DENMARK.....		6,736,088	0.250%, 07/12/23..... EUR	900	1,063,048
			Total Capital International SA		
FINLAND — (1.7%)			2.250%, 12/17/20..... GBP	486	631,084
Kuntarahoitus Oyj Floating			Unedic Asseo		
Rate Note			2.250%, 04/05/23..... EUR	100	124,268
(r) 0.330%, 02/17/21.....	3,500	3,500,580	UNEDIC ASSEO		
			UNEDIC ASSEO		
			0.000%, 11/25/20..... EUR	200	232,965

VA GLOBAL BOND PORTFOLIO

CONTINUED

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
FRANCE — (Continued)			GERMANY — (Continued)		
0.875%, 10/25/22..... EUR	1,800	\$ 2,153,027	State of North		
TOTAL FRANCE.....		45,960,950	Rhine-Westphalia Germany		
GERMANY — (6.7%)			Floating Rate Note		
Deutsche Bahn Finance			(r) 0.109%, 10/29/21..... GBP	5,700	\$ 7,378,116
GMBH			State of North		
Deutsche Bahn Finance			Rhine-Westphalia Germany		
GMBH			0.375%, 02/16/23..... EUR	850	1,011,963
3.750%, 06/01/21..... EUR	1,229	1,465,636	State of Saxony-Anhalt		
4.375%, 09/23/21..... EUR	500	606,700	3.750%, 04/06/21..... EUR	230	272,761
FMS Wertmanagement			TOTAL GERMANY.....		27,606,400
1.125%, 09/07/23..... GBP	800	1,064,720	JAPAN — (3.7%)		
Kreditanstalt fuer			Total Capital Canada, Ltd.		
Wiederaufbau			1.125%, 03/18/22..... EUR	2,500	2,969,532
Kreditanstalt fuer			Toyota Credit Canada, Inc.		
Wiederaufbau			Toyota Credit Canada, Inc.		
5.550%, 06/07/21..... GBP	2,500	3,344,643	2.200%, 02/25/21..... CAD	1,000	755,145
0.125%, 06/03/22..... SEK	4,000	450,660	2.020%, 02/28/22..... CAD	8,150	6,229,309
Land Baden-Wuerttemberg			2.350%, 07/18/22..... CAD	800	616,930
Floating Rate Note			Toyota Finance Australia, Ltd.		
(r) 0.348%, 07/19/21..... EUR	260	304,488	Toyota Finance Australia, Ltd.		
Landeskreditbank			0.000%, 04/09/21..... EUR	1,500	1,749,673
Baden-Wuerttemberg			0.500%, 04/06/23..... EUR	1,400	1,657,612
Foerderbank			Toyota Motor Credit Corp.		
Landeskreditbank			Toyota Motor Credit Corp.		
Baden-Wuerttemberg			0.000%, 07/21/21..... EUR	200	233,538
Foerderbank			0.750%, 07/21/22..... EUR	810	959,060
0.125%, 11/05/20..... EUR	500	582,345	2.375%, 02/01/23..... EUR	43	52,969
0.875%, 03/07/22..... GBP	100	130,747	TOTAL JAPAN.....		15,223,768
Landeskreditbank			NETHERLANDS — (8.1%)		
Baden-Wuerttemberg			BNG Bank NV		
Foerderbank Floating Rate			BNG Bank NV		
Note			1.000%, 06/17/22..... GBP	2,000	2,625,573
(r) 0.353%, 09/27/21.....	400	400,259	0.050%, 07/11/23..... EUR	6,333	7,497,429
Landwirtschaftliche			Cooperatieve Rabobank UA		
Rentenbank Floating Rate			Cooperatieve Rabobank UA		
Note			2.750%, 01/10/22.....	1,050	1,080,613
(r) 0.000%, 01/15/21..... EUR	500	582,983	4.000%, 01/11/22..... EUR	1,839	2,254,047
Landwirtschaftliche			4.750%, 06/06/22..... EUR	300	377,647
Rentenbank			0.500%, 12/06/22..... EUR	2,213	2,620,129
4.250%, 01/09/25..... AUD	1,000	814,907	Nederlandse		
NRW Bank			Waterschapsbank NV		
NRW Bank			Floating Rate Note		
0.125%, 03/10/23..... EUR	1,000	1,183,103	Nederlandse		
0.125%, 07/07/23..... EUR	6,250	7,412,357	Waterschapsbank NV		
NRW. Bank Floating Rate			Floating Rate Note		
Note			(r) 0.320%, 12/15/21.....	8,000	8,004,424
(r) 0.283%, 02/08/21.....	600	600,012	(r)Ω 0.320%, 12/15/21.....	1,000	1,000,553

VA GLOBAL BOND PORTFOLIO

CONTINUED

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
NETHERLANDS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Shell International Finance			(Continued)		
BV			Asian Development Bank		
Shell International Finance			Floating Rate Note		
BV			Asian Development Bank		
1.625%, 03/24/21.....	EUR 1,220	\$ 1,431,856	Floating Rate Note		
1.250%, 03/15/22.....	EUR 2,292	2,727,725	(r) 0.314%, 02/01/22.....	GBP 3,500	\$4,539,880
1.000%, 04/06/22.....	EUR 2,450	2,906,609	(r) 0.344%, 03/19/24.....	GBP 1,373	1,780,396
2.375%, 08/21/22.....	710	735,537	(r) 0.340%, 05/28/24.....	4,500	4,501,597
TOTAL NETHERLANDS.....		33,262,142	Asian Development Bank		
NORWAY — (3.8%)			0.200%, 05/25/23.....	EUR 1,157	1,373,935
Equinor ASA			EUROFIMA Floating Rate		
Equinor ASA			Note		
5.625%, 03/11/21.....	EUR 1,000	1,189,178	EUROFIMA Floating Rate		
0.875%, 02/17/23.....	EUR 2,250	2,681,792	Note		
Kommunalbanken A.S.			(r) 0.370%, 11/15/21.....	1,400	1,400,238
Kommunalbanken A.S.			(r) 0.350%, 03/11/22.....	3,500	3,498,005
0.875%, 12/08/20.....	GBP 500	648,249	European Bank for		
1.125%, 12/15/21.....	GBP 1,500	1,963,144	Reconstruction &		
0.125%, 03/21/22.....	SEK 12,000	1,349,063	Development Floating Rate		
1.125%, 11/30/22.....	GBP 150	197,981	Note		
1.500%, 12/15/23.....	GBP 500	673,085	European Bank for		
Kommunalbanken A.S.			Reconstruction &		
Floating Rate Note			Development Floating Rate		
(r) 0.277%, 04/15/21.....	1,000	1,000,145	Note		
(r) 0.378%, 09/08/21.....	3,908	3,910,063	(r) 0.314%, 01/18/22.....	GBP 1,750	2,268,621
(r) 0.336%, 02/24/22.....	2,000	2,001,250	(r) 0.346%, 08/19/22.....	1,125	1,124,795
TOTAL NORWAY.....		15,613,950	(r) 0.304%, 02/27/23.....	GBP 515	668,110
SINGAPORE — (1.6%)			(r) 0.355%, 02/28/24.....	GBP 1,831	2,376,059
DBS Bank, Ltd. Floating Rate			(r) 0.369%, 10/15/24.....	5,000	4,996,387
Note			European Investment Bank		
(r) 0.720%, 09/13/22.....	AUD 1,000	707,621	European Investment Bank		
Monetary Authority of			3.500%, 01/14/21.....	SEK 9,000	1,018,427
Singapore Bill			1.500%, 05/12/22.....	NOK 8,840	941,627
0.278%, 11/27/20.....	SGD 2,420	1,771,353	0.500%, 07/19/22.....	SEK 10,000	1,133,350
Temasek Financial I, Ltd.			1.054%, 09/08/25.....	GBP 946	1,271,192
0.500%, 03/01/22.....	EUR 1,970	2,310,995	European Investment Bank		
United Overseas Bank, Ltd.			Floating Rate Note		
Floating Rate Note			(r) 0.334%, 01/10/22.....	GBP 750	973,432
(r) 0.590%, 07/25/22.....	AUD 2,500	1,765,128	(r) 0.404%, 06/29/23.....	GBP 1,700	2,211,793
TOTAL SINGAPORE.....		6,555,097	(r) 0.368%, 03/05/24.....	1,800	1,798,789
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (18.6%)			(r) 0.364%, 01/15/25.....	GBP 1,833	2,385,417
African Development Bank			European Stability		
Floating Rate Note			Mechanism Treasury Bill		
(r) 0.260%, 12/15/21.....	2,000	1,999,889	European Stability		
African Development Bank			Mechanism Treasury Bill		
0.250%, 01/24/24.....	EUR 500	596,756	(0.562%), 12/03/20.....	EUR 4,000	4,660,620
			(0.552%), 12/17/20.....	EUR 2,307	2,688,556
			Inter-American Development		
			Bank Floating Rate Note		
			Inter-American Development		
			Bank Floating Rate Note		
			(r) 0.437%, 07/15/21.....	50	50,036

VA GLOBAL BOND PORTFOLIO

CONTINUED

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SWEDEN — (Continued)		
(r) 0.237%, 01/15/22.....	358	\$ 357,857	1.125%, 12/14/22..... EUR	2,700	\$ 3,241,691
(r) 0.348%, 09/16/22.....	4,000	4,003,040	TOTAL SWEDEN.....		25,450,097
Inter-American Development Bank			SWITZERLAND — (1.6%)		
4.750%, 08/27/24..... AUD	2,000	1,638,568	Nestle Finance International, Ltd.		
Inter-American Investment Corp. Floating Rate Note			1.750%, 09/12/22..... EUR	500	605,560
(r) 0.314%, 10/12/21.....	4,900	4,898,706	Nestle Holdings, Inc.		
International Bank for Reconstruction & Development			Nestle Holdings, Inc.		
0.294%, 10/04/23..... GBP	2,000	2,592,694	1.750%, 12/09/20..... GBP	500	648,735
International Bank for Reconstruction & Development Floating Rate Note			1.875%, 03/09/21.....	798	801,361
(r) 0.325%, 05/15/24..... GBP	868	1,125,967	Novartis Finance SA		
(r) 0.478%, 06/17/24.....	2,516	2,514,166	Novartis Finance SA		
(r) 0.387%, 08/06/24.....	5,868	5,872,511	0.750%, 11/09/21..... EUR	1,583	1,863,910
International Finance Corp. Floating Rate Note			0.500%, 08/14/23..... EUR	1,500	1,784,825
(r) 0.304%, 01/18/22..... GBP	1,000	1,296,593	Roche Finance Europe BV		
Nordic Investment Bank			0.500%, 02/27/23..... EUR	800	949,922
1.375%, 06/19/23..... NOK	18,000	1,929,598	TOTAL SWITZERLAND.....		6,654,313
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		76,487,607	UNITED KINGDOM — (0.4%)		
SWEDEN — (6.2%)			Transport for London		
Kommuninvest I Sverige AB			Transport for London		
Kommuninvest I Sverige AB			2.250%, 08/09/22..... GBP	1,333	1,778,383
0.250%, 06/01/22..... SEK	57,330	6,474,479	UNITED STATES — (4.6%)		
0.750%, 02/22/23..... SEK	20,150	2,303,073	3M Co.		
1.000%, 11/13/23..... SEK	5,000	578,085	3M Co.		
Skandinaviska Enskilda Banken AB			0.375%, 02/15/22..... EUR	1,500	1,759,892
1.250%, 08/05/22..... GBP	100	131,339	0.375%, 02/15/22..... EUR	800	938,609
Svensk Exportkredit AB			Apple, Inc.		
Svensk Exportkredit AB			1.000%, 11/10/22..... EUR	2,550	3,050,763
0.625%, 12/07/20..... GBP	1,500	1,944,248	Berkshire Hathaway, Inc.		
1.375%, 12/15/22..... GBP	4,150	5,505,597	Berkshire Hathaway, Inc.		
1.375%, 12/15/23..... GBP	500	669,854	0.625%, 01/17/23..... EUR	2,467	2,922,237
Svensk Exportkredit AB			0.750%, 03/16/23..... EUR	700	831,617
Floating Rate Note			1.300%, 03/15/24..... EUR	560	681,471
(r) 0.357%, 07/15/21.....	2,000	2,003,500	Coca-Cola Co. (The)		
(r) 0.369%, 12/13/21.....	1,500	1,501,517	0.750%, 03/09/23..... EUR	1,200	1,426,440
Svenska Handelsbanken AB			Merck & Co., Inc.		
Svenska Handelsbanken AB			1.125%, 10/15/21..... EUR	1,750	2,058,409
0.250%, 02/28/22..... EUR	934	1,096,714	Oracle Corp.		
			2.250%, 01/10/21..... EUR	750	877,689
			Pfizer, Inc.		
			0.250%, 03/06/22..... EUR	1,950	2,287,124
			Procter & Gamble Co. (The)		
			Procter & Gamble Co. (The)		
			4.125%, 12/07/20..... EUR	500	584,658
			2.000%, 11/05/21..... EUR	500	595,764
			2.000%, 08/16/22..... EUR	100	121,392

VA GLOBAL BOND PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†	Shares	Value†
SECURITIES LENDING COLLATERAL — (0.0%)				
@ \$ The DFA Short Term				
UNITED STATES — (Continued)				
Walmart, Inc.				
1.900%, 04/08/22..... EUR	500	\$ 597,967	12	\$ 143
TOTAL UNITED STATES.....		18,734,032		
TOTAL BONDS				
Cost (\$408,799,990).....		411,557,452		
TOTAL INVESTMENTS — (100.0%)				
(Cost \$408,800,133).....				
				\$411,557,595

As of October 31, 2020, VA Global Bond 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)
USD	1,020,269	GBP	786,035	JP Morgan	11/03/20	\$ 1,961
USD	28,404,894	AUD	39,336,456	Bank of America Corp.	11/06/20	754,784
USD	78,732,744	EUR	67,107,051	Bank of America Corp.	12/29/20	467,053
USD	65,384,866	GBP	50,413,592	State Street Bank and Trust	12/31/20	42,131
USD	864,220	EUR	732,350	Citibank, N.A.	01/06/21	9,912
USD	79,107,596	EUR	67,112,225	Bank of America Corp.	01/13/21	807,228
USD	2,378,673	EUR	2,021,069	HSBC Bank	01/13/21	20,675
USD	2,757,252	EUR	2,362,637	UBS AG	01/13/21	744
USD	13,433,747	SEK	119,103,453	Morgan Stanley and Co.	01/14/21	35,484
USD	1,357,411	CAD	1,806,110	Citibank, N.A.	01/20/21	1,231
USD	74,343,426	CAD	98,023,220	Royal Bank of Scotland	01/20/21	739,292
Total Appreciation						\$2,880,495
USD	60,651,332	GBP	47,048,562	Citibank, N.A.	11/03/20	\$ (300,061)
USD	3,412,008	GBP	2,652,208	JP Morgan	11/03/20	(23,926)
GBP	50,486,805	USD	65,458,667	State Street Bank and Trust	11/03/20	(53,033)
AUD	974,057	USD	693,185	Citibank, N.A.	11/06/20	(8,507)
USD	1,766,290	SGD	2,418,984	Citibank, N.A.	11/10/20	(4,614)
USD	3,525,567	NOK	33,811,373	Bank of America Corp.	11/27/20	(15,723)
NOK	6,211,055	USD	652,306	Bank of America Corp.	11/27/20	(1,781)
EUR	1,809,135	USD	2,120,300	Citibank, N.A.	12/29/20	(10,339)
EUR	1,473,177	USD	1,742,452	HSBC Bank	12/29/20	(24,313)
EUR	732,350	USD	866,568	HSBC Bank	01/06/21	(12,259)
Total (Depreciation)						\$ (454,556)
Total Appreciation (Depreciation)						\$2,425,939

VA GLOBAL BOND PORTFOLIO

CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 24,405,452	—	\$ 24,405,452
Austria.....	—	5,396,584	—	5,396,584
Belgium.....	—	12,455,141	—	12,455,141
Canada.....	—	82,256,732	—	82,256,732
Denmark.....	—	6,736,088	—	6,736,088
Finland.....	—	6,980,716	—	6,980,716
France.....	—	45,960,950	—	45,960,950
Germany.....	—	27,606,400	—	27,606,400
Japan.....	—	15,223,768	—	15,223,768
Netherlands.....	—	33,262,142	—	33,262,142
Norway.....	—	15,613,950	—	15,613,950
Singapore.....	—	6,555,097	—	6,555,097
Supranational Organization Obligations.....	—	76,487,607	—	76,487,607
Sweden.....	—	25,450,097	—	25,450,097
Switzerland.....	—	6,654,313	—	6,654,313
United Kingdom.....	—	1,778,383	—	1,778,383
United States.....	—	18,734,032	—	18,734,032
Securities Lending Collateral.....	—	143	—	143
Forward Currency Contracts**.....	—	2,425,939	—	2,425,939
TOTAL.....	—	\$413,983,534	—	\$413,983,534

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

See accompanying Notes to Financial Statements.

VIT INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
October 31, 2020

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.9%)		
Treasury Inflation Protected Security		
0.625%, 01/15/26.....	8,025	\$ 9,600,223
0.125%, 07/15/26.....	5,300	6,184,022
0.375%, 01/15/27.....	12,150	14,261,655
2.375%, 01/15/27.....	8,025	12,629,835
0.375%, 07/15/27.....	8,200	9,587,293
0.500%, 01/15/28.....	16,020	18,737,000
1.750%, 01/15/28.....	9,980	14,913,088
3.625%, 04/15/28.....	9,392	20,439,303
0.750%, 07/15/28.....	8,100	9,555,709
0.875%, 01/15/29.....	13,400	15,878,137
2.500%, 01/15/29.....	10,300	16,087,839
3.875%, 04/15/29.....	7,790	17,486,027
0.250%, 07/15/29.....	500	561,556
0.125%, 01/15/30.....	17,800	19,612,081
3.375%, 04/15/32.....	6,220	13,606,548
2.125%, 02/15/40.....	5,950	10,760,566
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$197,398,232).....		<u>209,900,882</u>
	Shares	
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 0.026%.....	252,312	<u>252,312</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$197,650,544).....		<u><u>\$210,153,194</u></u>

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

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
U.S. Treasury Obligations.....	—	\$209,900,882	—	\$209,900,882
Temporary Cash Investments.....	\$252,312	—	—	252,312
TOTAL.....	<u>\$252,312</u>	<u>\$209,900,882</u>	<u>—</u>	<u>\$210,153,194</u>

See accompanying Notes to Financial Statements.

VA GLOBAL MODERATE ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2020

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of		
DFA Investment Dimensions Group Inc.....	2,061,996	\$ 46,992,888
Investment in VA Global Bond Portfolio of		
DFA Investment Dimensions Group Inc.....	1,752,079	18,607,080
Investment in DFA Selectively Hedged Global Fixed Income Portfolio of		
DFA Investment Dimensions Group Inc.....	1,906,463	18,607,076
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group Inc.....	662,272	16,715,741
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group Inc.....	1,338,542	16,169,586
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group Inc.....	385,184	7,834,641
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group Inc.....	751,904	7,519,042
Investment in VA Short-Term Fixed Portfolio of		
DFA Investment Dimensions Group Inc.....	732,850	7,519,042
Investment in VA U.S. Large Value Portfolio of		
DFA Investment Dimensions Group Inc.....	148,432	3,350,111
Investment in DFA Real Estate Securities Portfolio of		
DFA Investment Dimensions Group Inc.....	61,423	2,101,280
Investment in VA International Value Portfolio of		
DFA Investment Dimensions Group Inc.....	163,450	<u>1,564,219</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$122,689,786).....		<u>\$146,980,706</u>

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

	Investments in Securities (Market Value)		
	Level 1	Level 2	Level 3
Affiliated Investment Companies.....	\$146,980,706	—	—
TOTAL.....	<u>\$146,980,706</u>	<u>—</u>	<u>—</u>

See accompanying Notes to Financial Statements.

VA EQUITY ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2020

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.....	908,724	\$22,936,206
Investment in U.S. Large Company Portfolio of Dimensional Investment Group Inc.....	730,699	18,340,538
Investment in VA U.S. Targeted Value Portfolio of DFA Investment Dimensions Group Inc.....	715,563	10,404,293
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	814,282	9,836,525
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	334,191	6,797,452
Investment in VA U.S. Large Value Portfolio of DFA Investment Dimensions Group Inc.....	257,558	5,813,074
Investment in VA International Small Portfolio of DFA Investment Dimensions Group Inc.....	270,115	3,030,696
Investment in VA International Value Portfolio of DFA Investment Dimensions Group Inc.....	237,838	2,276,108
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	53,005	<u>1,813,285</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$76,675,784).....		<u><u>\$81,248,177</u></u>

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

	<u>Investments in Securities (Market Value)</u>		
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
Affiliated Investment Companies.....	<u>\$81,248,177</u>	<u>—</u>	<u>—</u>
TOTAL.....	<u><u>\$81,248,177</u></u>	<u><u>—</u></u>	<u><u>—</u></u>

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2020

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

	<u>VA U.S. Targeted Value Portfolio*</u>	<u>VA U.S. Large Value Portfolio*</u>	<u>VA International Value Portfolio*</u>	<u>VA International Small Portfolio*</u>
ASSETS:				
Investment Securities at Value (including \$12,302, \$1,009, \$10,304 and \$15,674 of securities on loan, respectively).....	\$ 317,016	\$ 455,411	\$ 280,063	\$ 228,806
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$5,552, \$619, \$9,849 and \$12,399, respectively).....	5,554	619	9,853	12,401
Foreign Currencies at Value.....	—	—	156	223
Cash	17	—	—	—
Receivables:				
Investment Securities Sold.....	1,390	1,313	1,001	630
Dividends and Interest.....	152	820	1,335	729
Securities Lending Income.....	25	1	2	43
Fund Shares Sold.....	29	16	60	43
Unrealized Gain on Foreign Currency Contracts.....	—	—	1	1
Total Assets.....	<u>324,183</u>	<u>458,180</u>	<u>292,471</u>	<u>242,876</u>
LIABILITIES:				
Payables:				
Due to Custodian	—	—	6	—
Upon Return of Securities Loaned.....	5,548	619	9,848	12,400
Investment Securities Purchased.....	—	—	476	104
Fund Shares Redeemed.....	263	415	110	135
Due to Advisor.....	97	102	101	103
Line of Credit.....	392	852	319	219
Accrued Expenses and Other Liabilities.....	66	85	62	71
Total Liabilities.....	<u>6,366</u>	<u>2,073</u>	<u>10,922</u>	<u>13,032</u>
NET ASSETS	<u>\$ 317,817</u>	<u>\$ 456,107</u>	<u>\$ 281,549</u>	<u>\$ 229,844</u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>21,851,224</u>	<u>20,208,600</u>	<u>29,407,254</u>	<u>20,484,995</u>
NET ASSET VALUE, OFFERING AND REDEMPTION				
PRICE PER SHARE	<u>\$ 14.54</u>	<u>\$ 22.57</u>	<u>\$ 9.57</u>	<u>\$ 11.22</u>
Investment Securities at Cost.....	\$ 352,940	\$ 413,477	\$ 350,669	\$ 244,032
Foreign Currencies at Cost.....	\$ —	\$ —	\$ 156	\$ 223
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 353,333	\$ 421,646	\$ 357,201	\$ 238,660
Total Distributable Earnings (Loss).....	(35,516)	34,461	(75,652)	(8,816)
NET ASSETS	<u>\$ 317,817</u>	<u>\$ 456,107</u>	<u>\$ 281,549</u>	<u>\$ 229,844</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2020

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

	VA Short- Term Fixed Portfolio*	VA Global Bond Portfolio	VIT Inflation- Protected Securities Portfolio
ASSETS:			
Investment Securities at Value (including \$4,000, \$0 and \$0 of securities on loan, respectively).....	\$ 342,203	\$ 411,557	\$ 209,901
Temporary Cash Investments at Value & Cost.....	1,570	—	252
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$4,083, \$0 and \$0, respectively).....	4,083	—	—
Foreign Currencies at Value.....	—	92	—
Cash	—	4,849	—
Receivables:			
Investment Securities Sold.....	—	3,178	—
Dividends and Interest.....	121	1,292	453
Fund Shares Sold.....	16,161	908	10
Unrealized Gain on Forward Currency Contracts.....	—	2,880	—
Unrealized Gain on Foreign Currency Contracts.....	—	8	—
Prepaid Expenses and Other Assets	—	3	—
Total Assets.....	364,138	424,767	210,616
LIABILITIES:			
Payables:			
Upon Return of Securities Loaned.....	4,080	—	—
Investment Securities Purchased.....	—	7,415	—
Fund Shares Redeemed.....	73	381	268
Due to Advisor.....	52	75	18
Unrealized Loss on Forward Currency Contracts.....	—	455	—
Unrealized Loss on Foreign Currency Contracts.....	—	2	—
Accrued Expenses and Other Liabilities.....	62	70	43
Total Liabilities.....	4,267	8,398	329
NET ASSETS.....	\$ 359,871	\$ 416,369	\$ 210,287
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>35,064,427</u>	<u>39,209,862</u>	<u>18,724,101</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE.....	\$ 10.26	\$ 10.62	\$ 11.23
Investment Securities at Cost.....	\$ 342,146	\$ 408,798	\$ 197,399
Foreign Currencies at Cost.....	—	92	—
NET ASSETS CONSIST OF:			
Paid-In Capital.....	\$ 358,018	\$ 415,904	\$ 194,917
Total Distributable Earnings (Loss).....	1,853	465	15,370
NET ASSETS.....	\$ 359,871	\$ 416,369	\$ 210,287
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2020

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

	VA Global Moderate Allocation Portfolio	VA Equity Allocation Portfolio
ASSETS:		
Investments in Affiliated Investment Companies at Value.....	\$ 146,981	\$ 81,248
Receivables:		
Investment Securities/Affiliated Investment Companies Sold.....	611	548
Fund Shares Sold.....	14	—
Prepaid Expenses and Other Assets	—	1
Total Assets.....	<u>147,606</u>	<u>81,797</u>
LIABILITIES:		
Payables:		
Fund Shares Redeemed.....	61	178
Due to Advisor.....	6	6
Line of Credit.....	537	507
Accrued Expenses and Other Liabilities.....	24	23
Total Liabilities.....	<u>628</u>	<u>714</u>
NET ASSETS	<u>\$ 146,978</u>	<u>\$ 81,083</u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>11,142,712</u>	<u>7,385,115</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE	<u>\$ 13.19</u>	<u>\$ 10.98</u>
Investments in Affiliated Investment Companies at Cost.....	<u>\$ 122,690</u>	<u>\$ 76,676</u>
NET ASSETS CONSIST OF:		
Paid-In Capital.....	\$ 120,832	\$ 77,733
Total Distributable Earnings (Loss).....	26,146	3,350
NET ASSETS	<u>\$ 146,978</u>	<u>\$ 81,083</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>500,000,000</u>

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2020

(Amounts in thousands)

	VA U.S. Targeted Value Portfolio[#]	VA U.S. Large Value Portfolio[#]	VA International Value Portfolio[#]	VA International Small Portfolio[#]
Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$7, \$0, \$919 and \$499, respectively).....	\$ 6,107	\$ 13,426	\$ 8,814	\$ 5,491
Income from Securities Lending.....	211	13	141	455
Total Investment Income.....	<u>6,318</u>	<u>13,439</u>	<u>8,955</u>	<u>5,946</u>
Expenses				
Investment Management Fees.....	1,112	1,259	1,213	1,178
Accounting & Transfer Agent Fees.....	26	34	31	28
Custodian Fees.....	12	9	27	65
Filing Fees.....	4	13	7	4
Shareholders' Reports.....	28	31	28	28
Directors'/Trustees' Fees & Expenses.....	2	4	2	1
Professional Fees.....	7	11	9	7
Other.....	12	18	15	15
Total Expenses.....	<u>1,203</u>	<u>1,379</u>	<u>1,332</u>	<u>1,326</u>
Fees Paid Indirectly (Note C).....	—	—	15	6
Net Expenses.....	<u>1,203</u>	<u>1,379</u>	<u>1,317</u>	<u>1,320</u>
Net Investment Income (Loss).....	<u>5,115</u>	<u>12,060</u>	<u>7,638</u>	<u>4,626</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(3,253)	(16,804)	(6,347)	4,961
Affiliated Investment Companies Shares Sold.....	(1)	—	3	—
Futures.....	—	(80)	142	52
Foreign Currency Transactions.....	—	—	(3)	(46)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(42,292)	(59,166)	(62,012)	(17,200)
Affiliated Investment Companies Shares.....	—	(1)	1	1
Translation of Foreign Currency-Denominated Amounts...	—	—	22	9
Net Realized and Unrealized Gain (Loss).....	<u>(45,546)</u>	<u>(76,051)</u>	<u>(68,194)</u>	<u>(12,223)</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$(40,431)</u></u>	<u><u>\$(63,991)</u></u>	<u><u>\$(60,556)</u></u>	<u><u>\$ (7,597)</u></u>

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

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2020

(Amounts in thousands)

	VA Short- Term Fixed Portfolio [#]	VA Global Bond Portfolio [#]	VIT Inflation- Protected Securities Portfolio
Investment Income			
Interest.....	\$3,636	\$ 2,606	\$ 2,347
Income from Securities Lending.....	13	—	—
Total Investment Income.....	<u>3,649</u>	<u>2,606</u>	<u>2,347</u>
Expenses			
Investment Management Fees.....	588	870	159
Accounting & Transfer Agent Fees.....	26	31	20
Custodian Fees.....	12	30	2
Filing Fees.....	3	7	4
Shareholders' Reports.....	28	27	20
Directors'/Trustees' Fees & Expenses.....	3	3	2
Professional Fees.....	7	9	4
Other.....	7	10	4
Total Expenses.....	<u>674</u>	<u>987</u>	<u>215</u>
Fees Paid Indirectly (Note C).....	—	32	—
Net Expenses.....	<u>674</u>	<u>955</u>	<u>215</u>
Net Investment Income (Loss).....	<u>2,975</u>	<u>1,651</u>	<u>2,132</u>
Realized and Unrealized Gain (Loss)			
Net Realized Gain (Loss) on:			
Investment Securities Sold**.....	52	(1,284)	1,853
Affiliated Investment Companies Shares Sold.....	3	—	—
Foreign Currency Transactions.....	—	(13)	—
Forward Currency Contracts.....	—	(11,128)	—
Change in Unrealized Appreciation (Depreciation) of:			
Investment Securities and Foreign Currency.....	(184)	8,796	9,705
Affiliated Investment Companies Shares.....	(1)	—	—
Translation of Foreign Currency-Denominated Amounts.....	—	12	—
Forward Currency Contracts.....	—	8,218	—
Net Realized and Unrealized Gain (Loss).....	<u>(130)</u>	<u>4,601</u>	<u>11,558</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$2,845</u></u>	<u><u>\$ 6,252</u></u>	<u><u>\$13,690</u></u>

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

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2020

(Amounts in thousands)

	VA Global Moderate Allocation Portfolio*	VA Equity Allocation Portfolio*
Investment Income		
Investment Income		
Income Distributions Received from Affiliated Investment Companies.....	\$2,849	\$ 1,486
Total Investment Income.....	<u>2,849</u>	<u>1,486</u>
Expenses		
Investment Management Fees.....	354	229
Accounting & Transfer Agent Fees.....	12	11
Custodian Fees.....	1	3
Filing Fees.....	—	3
Shareholders' Reports.....	16	9
Directors'/Trustees' Fees & Expenses.....	1	1
Professional Fees.....	2	2
Previously Waived Fees Recovered by Advisor (Note C).....	2	19
Other.....	<u>1</u>	<u>2</u>
Total Expenses.....	<u>389</u>	<u>279</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	288	167
Fees Paid Indirectly (Note C).....	<u>—</u>	<u>1</u>
Net Expenses.....	<u>101</u>	<u>111</u>
Net Investment Income (Loss).....	<u><u>2,748</u></u>	<u><u>1,375</u></u>
Realized and Unrealized Gain (Loss)		
Capital Gain Distributions Received from Affiliated Investment Companies.....	1,246	735
Net Realized Gain (Loss) on:		
Affiliated Investment Companies Shares Sold.....	251	(2,085)
Futures.....	<u>—</u>	<u>(15)</u>
Change in Unrealized Appreciation (Depreciation) of:		
Affiliated Investment Companies Shares.....	<u>761</u>	<u>1,122</u>
Net Realized and Unrealized Gain (Loss).....	<u><u>2,258</u></u>	<u><u>(243)</u></u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$5,006</u></u>	<u><u>\$ 1,132</u></u>

* Investment Income and Realized and Unrealized Gain (Loss) were distributed from the Portfolio's Underlying Funds (Affiliated Investment Companies).

See accompanying Notes to Financial Statements.

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

	VA U.S. Targeted Value Portfolio		VA U.S. Large Value Portfolio	
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets				
Operations:				
Net Investment Income (Loss).....	\$ 5,115	\$ 4,685	\$ 12,060	\$ 11,376
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(3,253)	9,134	(16,804)	6,225
Affiliated Investment Companies Shares Sold.....	(1)	2	—	—
Futures.....	—	—	(80)	(186)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(42,292)	(10,074)	(59,166)	17,569
Affiliated Investment Companies Shares.....	—	2	(1)	1
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>(40,431)</u>	<u>3,749</u>	<u>(63,991)</u>	<u>34,985</u>
Distributions:				
Institutional Class Shares.....	(14,346)	(23,676)	(18,000)	(21,355)
Capital Share Transactions (1):				
Shares Issued.....	99,139	67,530	110,491	141,404
Shares Issued in Lieu of Cash Distributions.....	14,186	23,427	17,966	21,314
Shares Redeemed.....	(81,339)	(61,471)	(143,466)	(94,509)
Net Increase (Decrease) from Capital Share Transactions.....	<u>31,986</u>	<u>29,486</u>	<u>(15,009)</u>	<u>68,209</u>
Total Increase (Decrease) in Net Assets.....	<u>(22,791)</u>	<u>9,559</u>	<u>(97,000)</u>	<u>81,839</u>
Net Assets				
Beginning of Year.....	<u>340,608</u>	<u>331,049</u>	<u>553,107</u>	<u>471,268</u>
End of Year.....	<u>\$317,817</u>	<u>\$340,608</u>	<u>\$ 456,107</u>	<u>\$553,107</u>
(1) Shares Issued and Redeemed:				
Shares Issued.....	7,252	3,967	4,976	5,579
Shares Issued in Lieu of Cash Distributions.....	800	1,507	662	925
Shares Redeemed.....	(5,754)	(3,573)	(6,312)	(3,748)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>2,298</u>	<u>1,901</u>	<u>(674)</u>	<u>2,756</u>

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

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

See accompanying Notes to Financial Statements.

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

	VA International Value Portfolio		VA International Small Portfolio	
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets				
Operations:				
Net Investment Income (Loss).....	\$ 7,638	\$ 11,023	\$ 4,626	\$ 5,447
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(6,347)	(3,322)	4,961	3,184
Affiliated Investment Companies Shares Sold.....	3	1	—	—
Futures.....	142	(25)	52	—
Foreign Currency Transactions.....	(3)	(24)	(46)	15
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(62,012)	4,158	(17,200)	6,143
Affiliated Investment Companies Shares.....	1	1	1	2
Translation of Foreign Currency-Denominated Amounts.....	22	16	9	11
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>(60,556)</u>	<u>11,828</u>	<u>(7,597)</u>	<u>14,802</u>
Distributions:				
Institutional Class Shares.....	(11,671)	(9,209)	(9,750)	(14,630)
Capital Share Transactions (1):				
Shares Issued.....	63,163	75,579	37,967	43,378
Shares Issued in Lieu of Cash Distributions.....	11,637	9,183	9,621	14,442
Shares Redeemed.....	<u>(48,549)</u>	<u>(39,005)</u>	<u>(44,815)</u>	<u>(32,498)</u>
Net Increase (Decrease) from Capital Share Transactions.....	<u>26,251</u>	<u>45,757</u>	<u>2,773</u>	<u>25,322</u>
Total Increase (Decrease) in Net Assets.....	<u>(45,976)</u>	<u>48,376</u>	<u>(14,574)</u>	<u>25,494</u>
Net Assets				
Beginning of Year.....	<u>327,525</u>	<u>279,149</u>	<u>244,418</u>	<u>218,924</u>
End of Year.....	<u><u>\$281,549</u></u>	<u><u>\$327,525</u></u>	<u><u>\$229,844</u></u>	<u><u>\$244,418</u></u>
(1) Shares Issued and Redeemed:				
Shares Issued.....	6,366	6,447	3,547	3,761
Shares Issued in Lieu of Cash Distributions.....	948	832	775	1,375
Shares Redeemed.....	<u>(4,857)</u>	<u>(3,333)</u>	<u>(4,058)</u>	<u>(2,820)</u>
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>2,457</u>	<u>3,946</u>	<u>264</u>	<u>2,316</u>

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	VA Short-Term Fixed Portfolio		VA Global Bond Portfolio		VIT Inflation-Protected Securities Portfolio	
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 2,975	\$ 7,236	\$ 1,651	\$ 2,653	\$ 2,132	\$ 2,544
Net Realized Gain (Loss) on:						
Investment Securities Sold***.....	52	481	(1,284)	(4,529)	1,853	315
Affiliated Investment Companies Shares Sold.....	3	1	—	—	—	—
Foreign Currency Transactions.....	—	—	(13)	(61)	—	—
Forward Currency Contracts.....	—	—	(11,128)	23,776	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	(184)	1,301	8,796	8,224	9,705	8,522
Affiliated Investment Companies Shares.....	(1)	1	—	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	—	—	12	30	—	—
Forward Currency Contracts.....	—	—	8,218	(11,796)	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	2,845	9,020	6,252	18,297	13,690	11,381
Distributions:						
Institutional Class Shares.....	(7,178)	(4,625)	(10,398)	(16,766)	(2,615)	(2,654)
Capital Share Transactions (1):						
Shares Issued.....	113,261	111,821	72,377	81,565	148,651	55,296
Shares Issued in Lieu of Cash Distributions.....	7,165	4,616	10,284	16,569	2,615	2,654
Shares Redeemed.....	(75,693)	(94,275)	(67,855)	(54,947)	(102,786)	(43,691)
Net Increase (Decrease) from Capital Share Transactions.....	44,733	22,162	14,806	43,187	48,480	14,259
Total Increase (Decrease) in Net Assets.....	40,400	26,557	10,660	44,718	59,555	22,986
Net Assets						
Beginning of Year.....	319,471	292,914	405,709	360,991	150,732	127,746
End of Year.....	<u>\$359,871</u>	<u>\$319,471</u>	<u>\$416,369</u>	<u>\$405,709</u>	<u>\$ 210,287</u>	<u>\$150,732</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	11,040	10,905	6,845	7,695	13,642	5,430
Shares Issued in Lieu of Cash Distributions.....	703	454	982	1,612	255	277
Shares Redeemed.....	(7,374)	(9,154)	(6,438)	(5,200)	(9,662)	(4,351)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>4,369</u>	<u>2,205</u>	<u>1,389</u>	<u>4,107</u>	<u>4,235</u>	<u>1,356</u>

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	VA Global Moderate Allocation Portfolio		VA Equity Allocation Portfolio	
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets				
Operations:				
Net Investment Income (Loss).....	\$ 2,748	\$ 3,052	\$ 1,375	\$ 969
Capital Gain Distributions Received from Affiliated Investment Companies.....	1,246	539	735	626
Net Realized Gain (Loss) on:				
Affiliated Investment Companies Shares Sold.....	251	394	(2,085)	(425)
Futures.....	—	69	(15)	(27)
Change in Unrealized Appreciation (Depreciation) of:				
Affiliated Investment Companies Shares.....	761	6,346	1,122	4,204
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>5,006</u>	<u>10,400</u>	<u>1,132</u>	<u>5,347</u>
Distributions:				
Institutional Class Shares.....	(4,249)	(2,963)	(1,816)	(1,003)
Capital Share Transactions (1):				
Shares Issued.....	22,341	28,787	25,377	26,434
Shares Issued in Lieu of Cash Distributions.....	4,249	2,963	1,816	1,003
Shares Redeemed.....	<u>(19,207)</u>	<u>(19,207)</u>	<u>(15,255)</u>	<u>(5,283)</u>
Net Increase (Decrease) from Capital Share Transactions.....	7,383	12,543	11,938	22,154
Total Increase (Decrease) in Net Assets.....	<u>8,140</u>	<u>19,980</u>	<u>11,254</u>	<u>26,498</u>
Net Assets				
Beginning of Year.....	<u>138,838</u>	<u>118,858</u>	<u>69,829</u>	<u>43,331</u>
End of Year.....	<u>\$146,978</u>	<u>\$138,838</u>	<u>\$ 81,083</u>	<u>\$69,829</u>
(1) Shares Issued and Redeemed:				
Shares Issued.....	1,779	2,297	2,492	2,472
Shares Issued in Lieu of Cash Distributions.....	322	254	157	104
Shares Redeemed.....	<u>(1,513)</u>	<u>(1,515)</u>	<u>(1,454)</u>	<u>(492)</u>
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>588</u>	<u>1,036</u>	<u>1,195</u>	<u>2,084</u>

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	VA U.S. Targeted Value Portfolio					VA U.S. Large Value Portfolio				
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year	\$ 17.42	\$ 18.75	\$ 20.42	\$ 17.23	\$ 17.94	\$ 26.49	\$ 26.00	\$ 26.88	\$ 22.22	\$ 22.83
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.24	0.24	0.23	0.20	0.21	0.57	0.58	0.53	0.51	0.48
Net Gains (Losses) on Securities (Realized and Unrealized)	(2.41)	(0.24)	(0.42)	3.86	0.54	(3.63)	1.08	0.15	4.76	0.43
Total from Investment Operations	(2.17)	—	(0.19)	4.06	0.75	(3.06)	1.66	0.68	5.27	0.91
Less Distributions:										
Net Investment Income	(0.26)	(0.19)	(0.21)	(0.19)	(0.24)	(0.57)	(0.59)	(0.49)	(0.44)	(0.47)
Net Realized Gains	(0.45)	(1.14)	(1.27)	(0.68)	(1.22)	(0.29)	(0.58)	(1.07)	(0.17)	(1.05)
Total Distributions	(0.71)	(1.33)	(1.48)	(0.87)	(1.46)	(0.86)	(1.17)	(1.56)	(0.61)	(1.52)
Net Asset Value, End of Year	\$ 14.54	\$ 17.42	\$ 18.75	\$ 20.42	\$ 17.23	\$ 22.57	\$ 26.49	\$ 26.00	\$ 26.88	\$ 22.22
Total Return	(13.18%)	0.85%	(1.05%)	23.81%	4.87%	(12.12%)	7.08%	2.47%	24.05%	4.52%
Net Assets, End of Year (thousands)	\$317,817	\$340,608	\$331,049	\$326,805	\$247,103	\$456,107	\$553,107	\$471,268	\$374,564	\$270,245
Ratio of Expenses to Average Net Assets	0.38%	0.38%	0.37%	0.37%	0.36%	0.27%	0.27%	0.27%	0.27%	0.27%
Ratio of Net Investment Income to Average Net Assets	1.61%	1.42%	1.14%	1.05%	1.25%	2.39%	2.30%	1.97%	2.02%	2.25%
Portfolio Turnover Rate	23%	19%	24%	28%	33%	12%	8%	9%	18%	15%

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	VA International Value Portfolio					VA International Small Portfolio				
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year	\$ 12.15	\$ 12.13	\$ 13.57	\$ 11.08	\$ 11.44	\$ 12.09	\$ 12.23	\$ 14.30	\$ 11.65	\$ 11.67
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.26	0.43	0.41	0.38	0.36	0.22	0.28	0.29	0.27	0.26
Net Gains (Losses) on Securities (Realized and Unrealized)	(2.41)	(0.03)	(1.48)	2.46	(0.36)	(0.61)	0.37	(1.65)	2.74	0.34
Total from Investment Operations	(2.15)	0.40	(1.07)	2.84	—	(0.39)	0.65	(1.36)	3.01	0.60
Less Distributions:										
Net Investment Income	(0.43)	(0.34)	(0.37)	(0.35)	(0.36)	(0.33)	(0.22)	(0.34)	(0.27)	(0.24)
Net Realized Gains	—	(0.04)	—	—	—	(0.15)	(0.57)	(0.37)	(0.09)	(0.38)
Total Distributions	(0.43)	(0.38)	(0.37)	(0.35)	(0.36)	(0.48)	(0.79)	(0.71)	(0.36)	(0.62)
Net Asset Value, End of Year	\$ 9.57	\$ 12.15	\$ 12.13	\$ 13.57	\$ 11.08	\$ 11.22	\$ 12.09	\$ 12.23	\$ 14.30	\$ 11.65
Total Return	(18.49%)	3.61%	(8.12%)	26.32%	0.19%	(3.66%)	6.30%	(9.97%)	26.73%	5.54%
Net Assets, End of Year (thousands)	\$281,549	\$327,525	\$279,149	\$252,128	\$179,768	\$229,844	\$244,418	\$218,924	\$227,185	\$151,209
Ratio of Expenses to Average Net Assets	0.43%	0.44%	0.43%	0.44%	0.46%	0.56%	0.56%	0.55%	0.57%	0.60%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.44%	0.45%	0.43%	0.44%	0.46%	0.56%	0.57%	0.55%	0.57%	0.60%
Ratio of Net Investment Income to Average Net Assets	2.52%	3.68%	3.06%	3.11%	3.46%	1.96%	2.40%	2.10%	2.10%	2.29%
Portfolio Turnover Rate	16%	16%	20%	20%	15%	19%	17%	19%	12%	12%

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	VA Short-Term Fixed Portfolio					VA Global Bond Portfolio				
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year	\$ 10.41	\$ 10.28	\$ 10.27	\$ 10.25	\$ 10.23	\$ 10.73	\$ 10.71	\$ 10.86	\$ 11.00	\$ 10.93
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.09	0.23	0.17	0.11	0.07	0.04	0.07	0.11	0.18	0.18
Net Gains (Losses) on Securities (Realized and Unrealized)	—	0.06	(0.06)	(0.02)	(0.01)	0.12	0.44	(0.06)	(0.08)	0.11
Total from Investment Operations	0.09	0.29	0.11	0.09	0.06	0.16	0.51	0.05	0.10	0.29
Less Distributions:										
Net Investment Income	(0.24)	(0.16)	(0.10)	(0.07)	(0.03)	(0.27)	(0.49)	(0.19)	(0.18)	(0.17)
Net Realized Gains	—	—	—	—	(0.01)	—	—	(0.01)	(0.06)	(0.05)
Total Distributions	(0.24)	(0.16)	(0.10)	(0.07)	(0.04)	(0.27)	(0.49)	(0.20)	(0.24)	(0.22)
Net Asset Value, End of Year	\$ 10.26	\$ 10.41	\$ 10.28	\$ 10.27	\$ 10.25	\$ 10.62	\$ 10.73	\$ 10.71	\$ 10.86	\$ 11.00
Total Return	0.84%	2.86%	1.13%	0.89%	0.60%	1.54%	5.00%	0.42%	1.00%	2.68%
Net Assets, End of Year (thousands)	\$359,871	\$319,471	\$292,914	\$250,072	\$192,872	\$416,369	\$405,709	\$360,991	\$310,320	\$268,729
Ratio of Expenses to Average Net Assets	0.21%	0.23%	0.27%	0.27%	0.27%	0.23%	0.24%	0.24%	0.24%	0.24%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.21%	0.23%	0.27%	0.27%	0.27%	0.24%	0.24%	0.24%	0.24%	0.24%
Ratio of Net Investment Income to Average Net Assets	0.91%	2.23%	1.68%	1.05%	0.65%	0.40%	0.70%	1.07%	1.66%	1.63%
Portfolio Turnover Rate	97%	37%	70%	86%	50%	49%	45%	67%	67%	47%

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)

	VIT Inflation-Protected Securities Portfolio					VA Global Moderate Allocation Portfolio				
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Period	\$ 10.40	\$ 9.73	\$ 10.14	\$ 10.30	\$ 9.77	\$ 13.15	\$ 12.49	\$ 12.78	\$ 11.32	\$ 11.12
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.15	0.19	0.28	0.19	0.17	0.25	0.30	0.20	0.19	0.17
Net Gains (Losses) on Securities (Realized and Unrealized)	0.85	0.69	(0.44)	(0.22)	0.39	0.19	0.67	(0.17)	1.53	0.20
Total from Investment Operations	1.00	0.88	(0.16)	(0.03)	0.56	0.44	0.97	0.03	1.72	0.37
Less Distributions:										
Net Investment Income	(0.17)	(0.21)	(0.25)	(0.12)	(0.03)	(0.30)	(0.27)	(0.22)	(0.18)	(0.15)
Net Realized Gains	—	—	—	(0.01)	—	(0.10)	(0.04)	(0.10)	(0.08)	(0.02)
Total Distributions	(0.17)	(0.21)	(0.25)	(0.13)	(0.03)	(0.40)	(0.31)	(0.32)	(0.26)	(0.17)
Net Asset Value, End of Period	\$ 11.23	\$ 10.40	\$ 9.73	\$ 10.14	\$ 10.30	\$ 13.19	\$ 13.15	\$ 12.49	\$ 12.78	\$ 11.32
Total Return	9.72%	9.18%	(1.60%)	(0.25%)	5.79%	3.35%	8.07%	0.15%	15.50%	3.44%
Net Assets, End of Period (thousands)	\$210,287	\$150,732	\$127,746	\$118,637	\$93,698	\$146,978	\$138,838	\$118,858	\$136,348	\$116,214
Ratio of Expenses to Average Net Assets	0.14%	0.15%	0.12%	0.15%	0.18%	0.30% (B)	0.33% (B)	0.40% (B)	0.40% (B)	0.40% (B)
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.14%	0.15%	0.12%	0.12%	0.19%	0.50% (B)	0.53% (B)	0.50% (B)	0.51% (B)	0.52% (B)
Ratio of Net Investment Income to Average Net Assets	1.34%	1.88%	2.84%	1.92%	1.72%	1.94%	2.40%	1.57%	1.56%	1.54%
Portfolio Turnover Rate	48%	43%	31%	25%	21%	N/A	N/A	N/A	N/A	N/A
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	N/A	N/A	N/A	N/A	N/A	0.23%	0.24%	0.24%	0.24%	0.26%

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)

VA Equity Allocation Portfolio					
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Period Jul 10, 2017 to Oct 31, 2017	
Net Asset Value, Beginning of Period.....	\$ 11.28	\$ 10.55	\$ 10.72	\$ 10.00	
Income from Investment Operations (A)					
Net Investment Income (Loss)	0.19	0.19	0.18	0.03	
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.20)	0.79	(0.20)	0.69	
Total from Investment Operations	(0.01)	0.98	(0.02)	0.72	
Less Distributions:					
Net Investment Income	(0.21)	(0.19)	(0.15)	—	
Net Realized Gains	(0.08)	(0.06)	(—)	—	
Total Distributions	(0.29)	(0.25)	(0.15)	—	
Net Asset Value, End of Period.....	\$ 10.98	\$ 11.28	\$ 10.55	\$ 10.72	
Total Return	(0.25%)	9.60%	(0.19%)	7.20%(C)	
Net Assets, End of Period (thousands)	\$81,083	\$69,829	\$43,331	\$18,787	
Ratio of Expenses to Average Net Assets *(B).....	0.39%	0.40%	0.40%	0.32%(D)(E)	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) *(B).....	0.59%	0.63%	0.66%	0.66%(D)(E)	
Ratio of Net Investment Income to Average Net Assets	1.80%	1.80%	1.65%	0.99%(D)(E)	
* 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:.....					
	0.25%	0.26%	0.25%	0.26%	
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" or "IDG") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered without a sales charge, to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of one hundred and six operational portfolios, nine of which (the "Portfolios") are included in this report. The remaining portfolios are presented in separate reports. The Portfolios are only available through a select group of insurance products. 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."

VA Global Moderate Allocation Portfolio (formerly known as DFA VA Global Moderate Allocation Portfolio) and VA Equity Allocation Portfolio (each, a "Fund of Funds") invest in other portfolios within the Fund and Dimensional Investment Group Inc. ("DIG") (the "Underlying Funds"). The Funds of Funds may also invest in affiliated and unaffiliated registered and unregistered money market funds. Certain of the Underlying Funds' shareholder reports are not covered by this report. Copies of the Underlying Funds' shareholder reports are available from the EDGAR database on the SEC's website at <http://www.sec.gov>.

As of October 31, 2020, each Fund of Funds was the owner of record of the following approximate percentages of the total outstanding shares of the following Underlying Funds as detailed below:

<u>Funds of Funds</u>	<u>Underlying Funds</u>	<u>Percentage Ownership at 10/31/2020</u>
VA Global Moderate Allocation Portfolio	U.S. Core Equity 1 Portfolio (IDG)	—
	U.S. Core Equity 2 Portfolio (IDG)	—
	International Core Equity Portfolio (IDG)	—
	Emerging Markets Core Equity Portfolio (IDG)	—
	DFA Two-Year Global Fixed Income Portfolio (IDG)	—
	DFA Selectively Hedged Global Fixed Income Portfolio (IDG)	2%
	VA U.S. Large Value Portfolio (IDG)	1%
	VA International Value Portfolio (IDG)	1%
	DFA Real Estate Securities Portfolio (IDG)	—
	VA Short-Term Fixed Portfolio (IDG)	2%
	VA Global Bond Portfolio (IDG)	5%
VA Equity Allocation Portfolio	U.S. Core Equity 1 Portfolio (IDG)	—
	DFA Real Estate Securities Portfolio (IDG)	—
	International Core Equity Portfolio (IDG)	—
	Emerging Markets Core Equity Portfolio (IDG)	—
	VA U.S. Large Value Portfolio (IDG)	1%
	VA U.S. Targeted Value Portfolio (IDG)	3%
	U.S. Large Company Portfolio (DIG)	—
	VA International Value Portfolio (IDG)	1%
	VA International Small Portfolio (IDG)	1%

B. Significant Accounting Policies:

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

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

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

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

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

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

pricing by the International Equity Portfolios uses data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When the International Equity Portfolios use fair value pricing, the values assigned to the foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

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

Futures contracts held by the Portfolios are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy. Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

Shares held by the VA Global Moderate Allocation Portfolio and the VA Equity Allocation Portfolio of the Underlying Funds, which are treated as regulated investment companies, and the shares held by the Portfolios in other investment companies, are valued at their respective daily net asset values as reported by their administrator. These securities are generally categorized 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 Portfolios' Summary Schedules of Portfolio Holdings/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 the International Equity Portfolios and VA Global Bond 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 VA Global Bond Portfolio also enters into forward currency contracts solely for the purpose of hedging against fluctuations in currency exchange rates. These contracts are marked-to-market daily based on daily forward exchange rates.

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

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates of securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the International Equity Portfolios and VA Global Bond 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, 2020, 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 and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolios estimate the character of received distributions that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Discount and premium on debt securities purchased are amortized over the lives of the respective securities, using the effective interest method. Expenses directly attributable to a Portfolio are directly charged. Common expenses of the Fund or the Portfolios are allocated using methods approved by the Board, generally based on average net assets.

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.

The International Equity 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 International Equity Portfolios accrue such taxes when the related income or capital gains are earned or throughout the holding period. Some countries require governmental approval for the repatriation of investment income, capital or the proceeds of sales earned by foreign investors. Additionally, if there is a deterioration in a country’s balance of payments or for other reasons, a country may impose temporary restrictions on foreign capital remittances abroad.

C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolios. For the year ended October 31, 2020, the Portfolios' investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

VA U.S. Targeted Value Portfolio.....	0.35%
VA U.S. Large Value Portfolio.....	0.25%
VA International Value Portfolio.....	0.40%
VA International Small Portfolio.....	0.50%
VA Short-Term Fixed Portfolio.....	0.18%
VA Global Bond Portfolio.....	0.21%*
VIT Inflation-Protected Securities Portfolio.....	0.10%
VA Global Moderate Allocation Portfolio.....	0.25%
VA Equity Allocation Portfolio.....	0.30%

* The VA Global Bond Portfolio's investment management fees are based on an effective annual rate of 0.25% of the first \$100 million of average daily net assets and 0.20% of average daily net assets exceeding \$100 million.

Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the VIT Inflation-Protected Securities Portfolio, VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio, as described in the notes below. The Fee Waiver Agreement for the Portfolios will remain in effect through February 28, 2021, may only be terminated by the Fund's Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. During the year ended October 31, 2020, the Portfolios had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2020, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2020, are also reflected below (amounts in thousands). At any time that the Portfolio Expenses (defined below) of the Institutional Class of a Portfolio are less than the Expense Limitation Amount listed below, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense Limitation Amount that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount in place for the Portfolio. The Fund, on behalf of the Portfolios, is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery. With respect to the VA Equity Allocation Portfolio, the Advisor shall also not be reimbursed for any management fees previously waived to offset the Portfolio's proportionate share of the management fees paid by such Portfolio through its investment in other funds managed by the Advisor.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Total Management Fee Limit</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Waived Fees/ Expenses Assumed</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
VIT Inflation-Protected Securities Portfolio (1).....	0.15%	—	—	—	—
VA Global Moderate Allocation Portfolio (2).....	0.30%	—	\$ 2	\$288	\$686
VA Equity Allocation Portfolio (3).....	0.40%	0.30%	19	167	—

(1) Effective February 28, 2020, 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 (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 the Portfolio to the rate listed

above as a percentage of the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). Prior to February 28, 2020, the Expense Limitation Amount was 0.18%.

(2) Effective February 28, 2019, the Advisor has agreed to waive all or a portion of its management fee and to assume the expenses of the Institutional Class shares 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 the Portfolio Expenses of the Institutional Class shares of the Portfolio, on an annualized basis, to the rate listed above as a percentage of such class of the Portfolio's average daily net assets (the "Expense Limitation Amount"). Prior to February 28, 2019, the Expense Limitation Amount was 0.40% of the average net assets of such class of the Portfolio on an annualized basis.

(3) The Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.30% 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. 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, 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").

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, 2020, expenses reduced were as follows (amounts in thousands):

	Fees Paid Indirectly
VA International Value Portfolio.....	\$15
VA International Small Portfolio.....	6
VA Global Bond Portfolio.....	32
VA Equity Allocation Portfolio.....	1

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the year ended October 31, 2020, the total related amount paid by the Fund to the CCO was \$309 (in thousands). The total related amounts paid by each of the Portfolios are included in Other Expenses on the Statements of Operations.

D. Deferred Compensation:

As of October 31, 2020, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statements of Assets and Liabilities as follows (amounts in thousands):

VA U.S. Targeted Value Portfolio.....	\$ 8
VA U.S. Large Value Portfolio.....	10
VA International Value Portfolio.....	7
VA International Small Portfolio.....	6
VA Short-Term Fixed Portfolio.....	8
VA Global Bond Portfolio.....	10
VIT Inflation-Protected Securities Portfolio.....	2
VA Global Moderate Allocation Portfolio.....	2
VA Equity Allocation Portfolio.....	—

E. Purchases and Sales of Securities:

For the year ended October 31, 2020, the Portfolios made the following purchases and sales of investment securities, other than short-term securities and in-kind redemptions (amounts in thousands):

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
VA U.S. Targeted Value Portfolio.....	—	—	\$102,126	\$ 71,264
VA U.S. Large Value Portfolio.....	—	—	62,122	81,702
VA International Value Portfolio.....	—	—	71,639	47,007
VA International Small Portfolio.....	—	—	47,487	45,240
VA Short-Term Fixed Portfolio.....	\$ 55,017	\$25,385	54,158	95,775
VA Global Bond Portfolio.....	14,501	44,070	175,255	124,607
VIT Inflation-Protected Securities Portfolio...	124,520	75,984	—	—

For the year ended October 31, 2020, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	Balance at October 31, 2019	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2020	Shares as of October 31, 2020	Dividend Income	Capital Gain Distributions
VA U.S. Targeted Value Portfolio									
The DFA Short Term Investment Fund	\$15,497	\$ 58,650	\$ 68,592	\$ (1)	—	\$ 5,554	480	\$94	—
Total	\$15,497	\$ 58,650	\$ 68,592	\$ (1)	—	\$ 5,554	480	\$94	—
VA U.S. Large Value Portfolio									
The DFA Short Term Investment Fund	\$ 2,322	\$ 23,668	\$ 25,370	—	\$ (1)	\$ 619	54	\$14	—
Total	\$ 2,322	\$ 23,668	\$ 25,370	—	\$ (1)	\$ 619	54	\$14	—
VA International Value Portfolio									
The DFA Short Term Investment Fund	\$12,343	\$148,242	\$150,736	\$ 3	\$ 1	\$ 9,853	852	\$93	—
Total	\$12,343	\$148,242	\$150,736	\$ 3	\$ 1	\$ 9,853	852	\$93	—
VA International Small Portfolio									
The DFA Short Term Investment Fund	\$12,580	\$ 41,759	\$ 41,939	—	\$ 1	\$12,401	1,072	\$99	—
Total	\$12,580	\$ 41,759	\$ 41,939	—	\$ 1	\$12,401	1,072	\$99	—

	Balance at October 31, 2019	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2020	Shares as of October 31, 2020	Dividend Income	Capital Gain Distributions
VA Short-Term Fixed Portfolio									
The DFA Short Term Investment Fund	\$ 17,047	\$268,250	\$281,216	\$ 3	\$ (1)	\$ 4,083	353	\$ 69	—
Total	\$ 17,047	\$268,250	\$281,216	\$ 3	\$ (1)	\$ 4,083	353	\$ 69	—
VA Global Bond Portfolio									
The DFA Short Term Investment Fund	\$ 172	\$ 2,374	\$ 2,546	—	—	—	—	\$ 1	—
Total	\$ 172	\$ 2,374	\$ 2,546	—	—	—	—	\$ 1	—
VA Global Moderate Allocation Portfolio									
U.S. Core Equity 2 Portfolio	\$ 43,560	\$ 9,600	\$ 8,210	\$ 381	\$1,662	\$ 46,993	2,062	\$ 698	\$ 948
VA Global Bond Portfolio	17,175	6,977	5,074	(123)	(64)	18,891	1,779	448	—
DFA Selectively Hedged Global Fixed Income Portfolio	17,176	4,636	2,877	(40)	(21)	18,874	1,934	435	—
U.S. Core Equity 1 Portfolio	15,712	2,113	2,081	190	782	16,716	662	259	261
International Core Equity Portfolio	17,636	2,413	3,153	(116)	(610)	16,170	1,339	384	—
Emerging Markets Core Equity Portfolio	6,490	1,335	391	—	401	7,835	385	167	—
DFA Two-Year Global Fixed Income Portfolio	6,778	2,929	2,132	(11)	(15)	7,549	755	107	—
VA Short-Term Fixed Portfolio	6,779	3,007	2,132	(13)	(92)	7,549	736	160	—
VA U.S. Large Value Portfolio	3,160	617	15	1	(413)	3,350	148	68	34
DFA Real Estate Securities Portfolio	2,598	119	152	(18)	(446)	2,101	61	56	3
VA International Value Portfolio	1,919	68	—	—	(423)	1,564	163	67	—
Total	\$138,983	\$ 33,814	\$ 26,217	\$ 251	\$ 761	\$147,592	10,024	\$2,849	\$1,246
VA Equity Allocation Portfolio									
U.S. Core Equity 1 Portfolio	\$ 19,194	\$ 5,531	\$ 2,698	\$ (178)	\$1,087	\$ 22,936	909	\$ 342	\$ 332
U.S. Large Company Portfolio	15,389	4,003	2,363	(41)	1,353	18,341	731	335	81
VA U.S. Targeted Value Portfolio	8,571	4,990	2,203	(799)	(155)	10,404	716	132	230
International Core Equity Portfolio	9,677	3,057	2,170	(414)	(313)	9,837	814	226	—
Emerging Markets Core Equity Portfolio	4,982	2,734	1,073	(167)	321	6,797	334	138	—
VA U.S. Large Value Portfolio	4,796	2,441	783	(154)	(487)	5,813	258	105	53
VA International Small Portfolio	2,986	887	687	(177)	22	3,031	270	83	36
VA International Value Portfolio	2,213	901	352	(104)	(382)	2,276	238	80	—
DFA Real Estate Securities Portfolio	2,018	477	307	(51)	(324)	1,813	53	45	3
Total	\$ 69,826	\$ 25,021	\$ 12,636	\$(2,085)	\$1,122	\$ 81,248	4,323	\$1,486	\$ 735

F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2020, can occur as a result of realized gains on securities considered to be “passive foreign investment companies,” non-deductible expenses, realized foreign capital gains tax, tax-equalization, non-deductible 90-day stock issuance cost, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

The tax character of dividends and distributions declared and paid during the years ended October 31, 2019, and October 31, 2020, were as follows (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
VA U.S. Targeted Value Portfolio				
2019.....	\$ 8,215	\$15,461	—	\$23,676
2020.....	6,713	7,633	—	14,346
VA U.S. Large Value Portfolio				
2019.....	10,763	10,592	—	21,355
2020.....	11,939	6,061	—	18,000
VA International Value Portfolio				
2019.....	8,346	863	—	9,209
2020.....	11,672	—	—	11,672
VA International Small Portfolio				
2019.....	4,619	10,011	—	14,630
2020.....	6,752	2,997	—	9,749
VA Short-Term Fixed Portfolio				
2019.....	4,625	—	—	4,625
2020.....	7,178	—	—	7,178
VA Global Bond Portfolio				
2019.....	16,766	—	—	16,766
2020.....	10,398	—	—	10,398
VIT Inflation-Protected Securities Portfolio				
2019.....	2,654	—	—	2,654
2020.....	2,615	—	—	2,615
VA Global Moderate Allocation Portfolio				
2019.....	2,209	755	—	2,964
2020.....	3,360	889	—	4,249
VA Equity Allocation Portfolio				
2019.....	773	230	—	1,003

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
2020.....	\$ 1,301	\$ 515	—	\$ 1,816

As of October 31, 2020, the Portfolios did not have any net investment income and short-term capital gains or long-term capital gains distributions designated for federal income tax purposes due to the use of accumulated earnings and profits distributed to shareholders upon redemption of shares.

As of October 31, 2020, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	Undistributed Net Investment Income and Short-Term Capital Gains	Undistributed Long-Term Capital Gains	Capital Loss Carryforwards	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
VA U.S. Targeted Value Portfolio.....	\$4,582	—	\$ (3,484)	\$(36,033)	\$(34,935)
VA U.S. Large Value Portfolio.....	9,233	—	(16,869)	42,107	34,471
VA International Value Portfolio.....	6,523	—	(11,025)	(71,143)	(75,645)
VA International Small Portfolio.....	5,908	\$3,126	—	(17,848)	(8,814)
VA Short-Term Fixed Portfolio.....	1,981	—	(178)	56	1,859
VA Global Bond Portfolio.....	—	—	(2,369)	2,844	475
VIT Inflation-Protected Securities Portfolio.....	1,905	1,009	—	12,457	15,371
VA Global Moderate Allocation Portfolio.	1,087	1,861	—	23,200	26,148
VA Equity Allocation Portfolio.....	695	224	—	2,431	3,350

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

	Unlimited	Total
VA U.S. Targeted Value Portfolio.....	\$ 3,484	\$ 3,484
VA U.S. Large Value Portfolio.....	16,869	16,869
VA International Value Portfolio.....	11,025	11,025
VA International Small Portfolio.....	—	—
VA Short-Term Fixed Portfolio.....	178	178
VA Global Bond Portfolio.....	2,369	2,369
VIT Inflation-Protected Securities Portfolio.....	—	—
VA Global Moderate Allocation Portfolio.....	—	—
VA Equity Allocation Portfolio.....	—	—

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

VA Short-Term Fixed Portfolio.....	\$ 54
VA Global Bond Portfolio.....	900

VIT Inflation-Protected Securities Portfolio..... \$636

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

	Federal Tax Cost	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
VA U.S. Targeted Value Portfolio.....	\$358,603	\$ 53,542	\$(89,575)	\$(36,033)
VA U.S. Large Value Portfolio.....	413,923	108,531	(66,424)	42,107
VA International Value Portfolio.....	361,081	20,045	(91,210)	(71,165)
VA International Small Portfolio.....	259,067	44,864	(62,724)	(17,860)
VA Short-Term Fixed Portfolio.....	347,799	40	(15)	25
VA Global Bond Portfolio.....	408,812	3,027	(2,623)	404
VIT Inflation-Protected Securities Portfolio.....	197,696	12,675	(218)	12,457
VA Global Moderate Allocation Portfolio.....	124,392	23,462	(262)	23,200
VA Equity Allocation Portfolio.....	78,817	4,122	(1,691)	2,431

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

ASC 740 Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolios' tax positions and has concluded that no additional provision for income tax is required in any of the Portfolios' financial statements. The Portfolios are not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. 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, 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 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 VIT Inflation-Protected Securities 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 the 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 the 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 the 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 the Portfolios.

3. *Forward Currency Contracts:* The VA Global Bond Portfolio may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk) or to transfer balances from one currency to another currency. The decision to hedge the Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statement of Operations as the change in unrealized appreciation or depreciation of forward currency contracts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statement of Operations as a net realized gain or loss on forward currency contracts. 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. *Futures Contracts:* The Portfolios listed below may purchase or sell futures contracts and options on futures contracts for foreign or U.S. equity securities and indices, to adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Portfolios, however, do not intend to sell futures contracts to establish short positions in individual securities or to use derivatives for purposes of speculation or leveraging investment returns.

Upon entering into a futures contract, a Portfolio deposits cash or pledges U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolio as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolio records a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

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

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

	Forward Currency Contracts*	Futures**
VA International Value Portfolio.....	\$ —	\$218
VA Global Bond Portfolio.....	393,209	—

* Average amount of Currency Purchased/Sold in USD

** Average Notional Value of contracts

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

	Asset Derivatives Value	
	Total Value at October 31, 2020	Forward Currency Contracts (1)
VA Global Bond Portfolio.....	\$2,880	\$2,880

	Liability Derivatives Value	
	Total Value at October 31, 2020	Forward Currency Contracts (2)
VA Global Bond Portfolio.....	\$(455)	\$(455)

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

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

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

	Realized Gain (Loss) on Derivatives		
	Total	Forward Currency Contracts (1)	Equity Contracts (2)
VA U.S. Large Value Portfolio.....	\$ (80)	—	\$ (80)*
VA International Value Portfolio.....	142	—	142*
VA International Small Portfolio.....	52	—	52*
VA Global Bond Portfolio.....	(11,128)	\$(11,128)	—
VA Equity Allocation Portfolio.....	(15)	—	(15)*

	Change in Unrealized Appreciation (Depreciation) on Derivatives	
	Total	Forward Currency Contracts (3)
VA Global Bond Portfolio.....	\$8,218	\$8,218

(1) Presented on Statements of Operations as Net Realized Gain (Loss) on: Forward Currency Contracts.

(2) Presented on Statements of Operations as Net Realized Gain (Loss) on: Futures.

(3) Presented on Statements of Operations as Change in Unrealized Appreciation (Depreciation) of: Forward Currency Contracts.

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

Offsetting of Derivative Assets and Derivative Liabilities

In order to better define its contractual rights and to secure rights that will help the Fund mitigate its counterparty risk, the Fund entered into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or a similar agreement with certain of its derivative contract counterparties. An ISDA Master Agreement

is a bilateral agreement between the Fund and a counterparty that governs over-the-counter (OTC) derivatives and forward currency contracts and typically contains, among other things, provisions in the event of a default and/or termination event and may also include collateral posting items. Under an ISDA Master Agreement, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or receivables with collateral held and/or posted, if any, and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out), including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency, or other events.

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

The following table presents the VA Global Bond Portfolio's gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolio as of October 31, 2020 (amounts in thousands):

Description	Gross Amounts of Assets Recognized in the Statements of Assets and Liabilities			Net Amounts of Assets Presented in the Statements of Assets and Liabilities			Gross Amounts of Liabilities Recognized in the Statements of Assets and Liabilities			Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities		
	(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)	(j)	(k)	(l)
	Assets					Liabilities						
VA Global Bond Portfolio												
Citibank, N.A.	\$ 11	\$ 11	\$(11)	—	—	\$323	\$323	\$(11)	—	—	\$312	
Bank of America Corp.	2,029	2,029	(17)	—	\$2,012	17	17	(17)	—	—	—	
JP Morgan.	2	2	(2)	—	—	24	24	(2)	—	—	22	
Morgan Stanley and Co.	35	35	—	—	35	—	—	—	—	—	—	
Royal Bank of Scotland.	739	739	—	—	739	—	—	—	—	—	—	
HSBC Bank.	21	21	(21)	—	—	37	37	(21)	—	—	16	
State Street Bank and Trust.	42	42	(42)	—	—	53	53	(42)	—	—	11	
UBS AG.	1	1	—	—	1	—	—	—	—	—	—	
Total	\$2,880	\$2,880	\$(93)	—	\$2,787	\$454	\$454	\$(93)	—	—	\$361	

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

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

H. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 8, 2020, with its domestic custodian bank. A line of credit with similar terms was in effect through April 8, 2020. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the

parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on April 7, 2021.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 2, 2020. A line of credit with similar terms was in effect through January 2, 2020. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The line of credit agreement expires on January 1, 2021.

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

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2020</u>
VA U.S. Targeted Value Portfolio.....	0.83%	\$ 973	22	—	\$2,820	\$392
VA U.S. Large Value Portfolio.....	1.43%	1,791	72	\$ 4	8,601	852
VA International Value Portfolio.....	0.94%	529	41	1	3,006	320
VA International Small Portfolio.....	0.94%	221	67	—	1,370	220
VA Global Bond Portfolio....	0.84%	3,560	3	—	3,560	—
VA Global Moderate Allocation Portfolio.....	1.36%	423	39	—	2,621	538
VA Equity Allocation Portfolio.....	1.15%	233	54	—	2,278	507

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

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

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

I. Affiliated Trades:

Cross trades for the year ended October 31, 2020, if any, were executed by the Portfolios pursuant to procedures adopted by the Board of Directors of the Fund to ensure compliance with Rule 17a-7 under the Investment Company Act of 1940 (the "1940 Act"). Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are

or could be considered affiliates by virtue of a common investment advisor (or affiliated investment advisors), common Directors/Trustees and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Portfolios complied with the Rule 17a-7 Procedures adopted by the Board of Directors of the Fund.

For the year ended October 31, 2020, cross trades by the Portfolios under Rule 17a-7 were as follows (amounts in thousands):

Portfolio	Purchases	Sales	Realized Gain (Loss)
VA U.S. Targeted Value Portfolio.....	\$23,304	\$12,138	\$ 556
VA U.S. Large Value Portfolio.....	13,788	11,147	(1,430)
VA International Value Portfolio.....	6,447	5,197	(1,779)
VA International Small Portfolio.....	4,376	5,615	743

J. Securities Lending:

As of October 31, 2020, some of the Portfolios had securities on loan to brokers/dealers, for which such Portfolios received cash collateral. Additionally, the following Portfolios received non-cash collateral consisting of short-and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	Non-Cash Collateral Market Value
VA U.S. Targeted Value Portfolio.....	\$7,297
VA U.S. Large Value Portfolio.....	395
VA International Value Portfolio.....	1,392
VA International Small Portfolio.....	5,214

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

Subject to their stated investment policies, each Portfolio with securities on loan will generally invest the cash collateral received for the loaned securities in The DFA Short Term Investment Fund (the "Money Market Series"), an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. Income received from the Money Market Series is netted with fees for securities lending and collateral investment expenses and with other payments to and from borrowers of securities. The Portfolios also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S.

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2020:

	Remaining Contractual Maturity of the Agreements As of October 31, 2020				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
VA U.S. Targeted Value Portfolio					
Common Stocks, Preferred Stocks.....	\$ 5,548	—	—	—	\$ 5,548
VA U.S. Large Value Portfolio					
Common Stocks.....	619	—	—	—	619
VA International Value Portfolio					
Common Stocks, Preferred Stocks.....	9,848	—	—	—	9,848
VA International Small Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants.....	12,400	—	—	—	12,400
VA Short-Term Fixed Portfolio					
Agency Obligations, Bonds, U.S. Treasury Obligations.....	4,080	—	—	—	4,080
VA Global Bond Portfolio					
Bonds.....	—	—	—	—	—

K. Indemnities; Contractual Obligations:

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

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

L. Recently Issued Accounting Standards:

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

In August 2018, the FASB issued ASU No. 2018-13, "Fair Value Measurements" ("ASU 2018-13"). This update makes certain removals from, changes to and additions to existing disclosure requirements for fair value measurement. ASU 2018-13 does not change fair value measurements already required or permitted by existing

standards. ASU 2018-13 is effective for financial statements issued for fiscal years beginning after December 15, 2019, and interim periods within those fiscal years. The Portfolios' early adoption of all of the ASU 2018-13 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020.

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

M. Coronavirus (COVID-19) Pandemic:

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

N. Other:

As of October 31, 2020, the following number of shareholders held the following approximate percentages of the 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
VA U.S. Targeted Value Portfolio.....	5	64%
VA U.S. Large Value Portfolio.....	6	74%
VA International Value Portfolio.....	5	78%
VA International Small Portfolio.....	5	70%
VA Short-Term Fixed Portfolio.....	5	82%
VA Global Bond Portfolio.....	6	83%
VIT Inflation-Protected Securities Portfolio.....	3	89%
VA Global Moderate Allocation Portfolio.....	5	87%
VA Equity Allocation Portfolio.....	3	94%

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

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

assigned claims (the “Committee Action,” and with the Individual Creditor Actions, collectively referred to as the “Tribune Lawsuits”). The Tribune Lawsuits seek to unwind the LBO stock repurchases as fraudulent transfers and recover the stock repurchase proceeds paid to the Tribune shareholders who participated in the LBO.

On September 23, 2013, the District Court entered an order dismissing the Individual Creditor Actions in their entirety on the grounds that the individual creditor plaintiffs lacked standing to pursue their claims. The parties appealed the District Court’s dismissal order to the United States Court of Appeals for the Second Circuit (the “Second Circuit”), and on March 29, 2016, the Second Circuit affirmed the dismissal, albeit on the grounds that the individual creditor plaintiffs’ claims are preempted and barred by the Bankruptcy Code’s safe harbor for securities transactions. The individual creditor plaintiffs filed a petition for certiorari with the Supreme Court of the United States (the “Supreme Court”), seeking review of the Second Circuit’s ruling. Thereafter, the individual creditor plaintiffs moved the Second Circuit to review its prior ruling in light of the Supreme Court’s decision in *MERIT MANAGEMENT GROUP, LP v. FTI CONSULTING, INC.*, 138 S.Ct. 883 (2018) (“Merit Mgmt.”), which addressed the scope of the Bankruptcy Code’s safe harbor for securities transactions. The Second Circuit agreed to review the matter and withdrew its mandate with respect to the affirmance of the dismissal order. Consequently, the Supreme Court dismissed the individual creditor plaintiffs’ petition for certiorari. On December 19, 2019, the Second Circuit again affirmed the District Court’s dismissal of the Individual Creditor Actions on the grounds that the individual creditor plaintiffs’ claims are preempted and barred by the Bankruptcy Code’s safe harbor for securities transactions. The individual creditor plaintiffs moved the Second Circuit for rehearing, which the Second Circuit denied. The individual creditor plaintiffs recently filed a second petition for certiorari with the Supreme Court, which is pending.

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

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

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

O. Subsequent Event Evaluations:

On November 12, 2020, President Trump issued an Executive Order titled “Addressing the Threat from Securities Investments that Finance Communist Chinese Military Companies” (the “Order”). Beginning January 11, 2021, the Order will prohibit U.S. entities from participating in certain types of transactions involving securities of Chinese companies known to be associated with the Chinese military. Management is currently evaluating the Order’s effect on the Funds.

Report of Independent Registered Public Accounting Firm

To the Board of Directors of DFA Investment Dimensions Group Inc. and Shareholders of VA U.S. Targeted Value Portfolio, VA U.S. Large Value Portfolio, VA International Value Portfolio, VA International Small Portfolio, VA Short-Term Fixed Portfolio, VA Global Bond Portfolio, VIT Inflation-Protected Securities Portfolio, VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio

Opinions on the Financial Statements

We have audited the accompanying statements of assets and liabilities, including the summary schedules of portfolio holdings of VA U.S. Targeted Value Portfolio, VA U.S. Large Value Portfolio, VA International Value Portfolio and VA International Small Portfolio and schedules of investments of VA Short-Term Fixed Portfolio, VA Global Bond Portfolio, VIT Inflation-Protected Securities Portfolio, VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio (nine of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter collectively referred to as the “Portfolios”) as of October 31, 2020, the related statements of operations for the year ended October 31, 2020, the statements of changes in net assets for each of the two years in the period ended October 31, 2020, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of October 31, 2020, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended October 31, 2020, and each of the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinions

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2020 by correspondence with the custodians, brokers and transfer agents of the investee funds; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania
December 18, 2020

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

FUND MANAGEMENT

(Unaudited)

Trustees/Directors

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

Each Board has three standing committees, an Audit Committee, a Nominating Committee, and an Investment Strategy Committee (the “Strategy Committee”). The Audit Committee is composed of George M. Constantinides, Roger G. Ibbotson, Abbie J. Smith and Ingrid M. Werner. Each member of the Audit Committee is a disinterested Trustee/Director. The Audit Committee oversees the Fund’s accounting and financial reporting policies and practices, the Fund’s internal controls, the Fund’s financial statements and the independent audits thereof and performs other oversight functions as requested by the Board. The Audit Committee recommends the appointment of each Fund’s independent registered certified public accounting firm and acts as a liaison between the Fund’s independent registered certified public accounting firm and the full Board. There were two Audit Committee meetings held during the fiscal year ended October 31, 2020.

Each Board’s Nominating Committee is composed of George M. Constantinides, Roger G. Ibbotson, Myron S. Scholes, Abbie J. Smith, Douglas W. Diamond, Darrell Duffie and Ingrid M. Werner. Each member of the Nominating Committee is a disinterested Trustee/Director. The Nominating Committee for each Board makes recommendations for nominations of disinterested and interested members on the Board to the disinterested Board members and to the full Board. The Nominating Committee evaluates a candidate’s qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. The Nominating Committee did not meet during the fiscal year ended October 31, 2020.

Each Board’s Strategy Committee is composed of Gerard K. O’Reilly, Douglas W. Diamond, Myron S. Scholes and Darrell Duffie. The Strategy Committee assists the Board in carrying out its fiduciary duties with respect to the oversight of the Fund and its performance. At the request of the Board or the Advisor, the Strategy Committee (i) reviews the design of possible new series of the Fund, (ii) reviews performance of existing portfolios of the Funds and discusses and recommends possible enhancements to the portfolios’ investment strategies, (iii) reviews proposals by the Advisor to modify or enhance the investment strategies or policies of each portfolio, and (iv) considers issues relating to investment services for each portfolio of the Fund. There were three Strategy Committee meetings held during the fiscal year ended October 31, 2020.

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

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

Disinterested Directors

Name, Address and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex² Overseen	Other Directorships of Public Companies Held During Past 5 Years
George M. Constantinides University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1947	Director	DFAIDG - Since 1983; DIG & DEM – Since 1993; DFAITC – Since 1992	Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).	132 portfolios in 5 investment companies	None
Douglas W. Diamond c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1953	Director	Since 2017 for the Funds	Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1988). Visiting Scholar, Federal Reserve Bank of Richmond (since 1990). Formerly, Fischer Black Visiting Professor of Financial Economics, Alfred P. Sloan School of Management, Massachusetts Institute of Technology (2015 to 2016).	132 portfolios in 5 investment companies	None
Darrell Duffie c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1954	Director	Since March 2019 for the Funds	Dean Witter Distinguished Professor of Finance, Graduate School of Business, Stanford University (since 1984).	132 portfolios in 5 investment companies	Formerly, Director, Moody's Corporation (financial information and information technology) (2008-April 2018).
Roger G. Ibbotson Yale School of Management 165 Whitney Avenue New Haven, CT 06511 1943	Director	DFAIDG - Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992	Professor in Practice Emeritus of Finance, Yale School of Management (since 1984). Chairman and Partner, Zebra Capital Management, LLC (hedge fund and asset manager) (since 2001). Formerly, Consultant to Morningstar, Inc. (2006 - 2016).	132 portfolios in 5 investment companies	None
Myron S. Scholes c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1941	Director	DFAIDG - Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992	Chief Investment Strategist, Janus Henderson Investors (since 2014). Frank E. Buck Professor of Finance, Emeritus, Graduate School of Business, Stanford University (since 1981).	132 portfolios in 5 investment companies	Formerly, Adviser, Kuapay, Inc. (2013-2014). Formerly, Director, American Century Fund Complex (registered investment companies) (43 Portfolios) (1980-2014).

Name, Address and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex² Overseen	Other Directorships of Public Companies Held During Past 5 Years
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1953	Director	Since 2000 for the Funds	Boris and Irene Stern Distinguished Service Professor of Accounting, University of Chicago Booth School of Business (since 1980).	132 portfolios in 5 investment companies	Director (since 2000) and formerly, Lead Director (2014-2017), HNI Corporation (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee, UBS Funds (3 investment companies within the fund complex) (19 portfolios) (since 2009).
Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1961	Director	Since March 2019 for the Funds	Martin and Andrew Murrer Professor of Finance, Fisher College of Business, The Ohio State University (since 1998). Adjunct Member, the Prize Committee for the Swedish Riksbank Prize in Economic Sciences in Memory of Alfred Nobel (annual award for significant scientific research contribution) (since January 2018). President, Western Finance Association (global association of academic researchers and practitioners in finance) (since June 2018). Director, American Finance Association (global association of academic researchers and practitioners in finance) (since January 2019). Member, Economic Advisory Committee, FINRA (since 2017). Chairman, Scientific Advisory Board, Swedish House of Finance (institute supporting academic research in finance) (since 2014). Member, Scientific Board, Danish Finance Institute (institute supporting academic research in finance) (since 2017). Member, Academic Board, Mistra Financial Systems (organization funding academic research on environment, governance and climate/sustainability in finance) (since 2016). Fellow, Center for Analytical Finance (academic research) (since 2015). Associate Editor, Journal of Finance (since 2016).	132 portfolios in 5 investment companies	Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).

Interested Director

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

Name, Address and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex² Overseen	Other Directorships of Public Companies Held During Past 5 Years
David G. Booth 6300 Bee Cave Road, Building One Austin, TX 78746 1946	Chairman and Director	DFAIDG - Since 1981; DIG & DFAITC – Since 1992; DEM – Since 1993	Chairman, Director/Trustee, and formerly, President and Co-Chief Executive Officer (each until March 2017) of “DEM, DFAIDG, “DIG and DFAITC. Executive Chairman, and formerly, President and Co-Chief Executive Officer (each until February 2017) of Dimensional Holdings Inc., Dimensional Fund Advisors LP, Dimensional Investment LLC and DFA Securities LLC (collectively with DEM, DFAIDG, DIG and DFAITC, the “DFA Entities”). Formerly, Chairman and Director (2009-2018) and Co-Chief Executive Officer (2010 – June 2017) of Dimensional Fund Advisors Canada ULC. Trustee, University of Chicago (since 2002). Trustee, University of Kansas Endowment Association (since 2005). Member of Hoover Institution Board (since September 2019). Formerly, Director of Dimensional Fund Advisors Ltd. (2002 – July 2017), DFA Australia Limited (1994 – July 2017), Dimensional Advisors Ltd. (2012 – July 2017), Dimensional Funds plc (2006 – July 2017) and Dimensional Funds II plc (2006 – July 2017). Formerly, Director and President of Dimensional Japan Ltd. (2012 – April 2017). Formerly, President, Dimensional SmartNest (US) LLC (2009-2014); and Limited Partner, VSC Investors, LLC (2007-2015). Formerly, Chairman, Director, President and Co-Chief Executive Officer of Dimensional Cayman Commodity Fund I Ltd. (2010-September 2017).	132 portfolios in 5 investment companies	None

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

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

Officers

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

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

Name and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> ○ Dimensional Fund Advisors Pte. Ltd. ○ Dimensional Hong Kong Limited Vice President (since 2016) of <ul style="list-style-type: none"> ○ Dimensional Fund Advisors Pte. Ltd. Formerly, Vice President (2004 – 2017) of <ul style="list-style-type: none"> ○ all the DFA Entities Formerly, Vice President (2010 – 2016) of <ul style="list-style-type: none"> ○ Dimensional Fund Advisors Canada ULC Formerly, Head of Institutional, North America (2012 – 2013) and Head of Global Institutional Services (2014-2018) for <ul style="list-style-type: none"> ○ Dimensional Fund Advisors LP
Randy Olson 1980	Chief Compliance Officer	Since August 2020	Chief Compliance Officer (since August 2020) <ul style="list-style-type: none"> ○ DFA Investment Dimensions Group Inc. ○ Dimensional Investment Group Inc. ○ The DFA Investment Trust Company ○ Dimensional Emerging Markets Value Fund Chief Compliance Officer (since September 2020) <ul style="list-style-type: none"> ○ Dimensional ETF Trust Formerly, Vice President – Senior Compliance Officer <ul style="list-style-type: none"> ○ Dimensional Investment Advisors LP (January 2020 – August 2020 and July 2014 – March 2017) Formerly, Vice President – Head of Compliance & Operations Asia Ex-Japan <ul style="list-style-type: none"> ○ Dimensional Investment Advisors LP (April 2017 – January 2020)
Lisa M. Dallmer 1972	Vice President, Chief Financial Officer, and Treasurer	Since March 2020	Vice President, Chief Financial Officer, and Treasurer of <ul style="list-style-type: none"> ○ the DFA Fund Complex (since March 2020) ○ Dimensional ETF Trust (since June 2020) Executive Vice President (since January 2020) <ul style="list-style-type: none"> ○ Dimensional Holdings Inc. ○ Dimensional Fund Advisors LP ○ Dimensional Investments LLC ○ DFA Securities LLC Chief Operating Officer (since December 2019) <ul style="list-style-type: none"> ○ Dimensional Holdings Inc. ○ Dimensional Fund Advisors LP ○ Dimensional Investments LLC ○ DFA Securities LLC Formerly, Interim Chief Financial Officer and Treasurer (April 2020 - September 2020) <ul style="list-style-type: none"> ○ Dimensional Fund Advisors Canada ULC
Jeff J. Jeon 1973	Vice President	Since 2004	Vice President (since 2004) and Assistant Secretary (2017-2019) of <ul style="list-style-type: none"> ○ all the DFA Entities Vice President (since June 2020) <ul style="list-style-type: none"> ○ Dimensional ETF Trust Vice President and Assistant Secretary (since 2010) of <ul style="list-style-type: none"> ○ Dimensional Cayman Commodity Fund I Ltd.
Joy Lopez 1971	Vice President and Assistant Treasurer	Vice President since 2015 and Assistant Treasurer since 2017	Vice President (since 2015) of <ul style="list-style-type: none"> ○ all the DFA Entities Assistant Treasurer (since 2017) of <ul style="list-style-type: none"> ○ the DFA Fund Complex Vice President and Assistant Treasurer (since June 2020)

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> ○ Dimensional ETF Trust <p>Formerly, Senior Tax Manager (2013 – 2015) for</p> <ul style="list-style-type: none"> ○ Dimensional Fund Advisors LP
Kenneth M. Manell 1972	Vice President	Since 2010	<p>Vice President of</p> <ul style="list-style-type: none"> ○ all the DFA Entities (since 2010) ○ Dimensional ETF Trust (since June 2020) ○ Dimensional Cayman Commodity Fund I Ltd. (since 2010)
Catherine L. Newell 1964	President and General Counsel	President since 2017 and General Counsel since 2001	<p>President of</p> <ul style="list-style-type: none"> ○ the DFA Fund Complex (since 2017) ○ Dimensional ETF Trust (since June 2020) <p>General Counsel (since 2001) of</p> <ul style="list-style-type: none"> ○ all the DFA Entities (since 2001) ○ Dimensional ETF Trust (since June 2020) <p>Executive Vice President (since 2017) and Secretary (since 2000) of</p> <ul style="list-style-type: none"> ○ Dimensional Fund Advisors LP ○ Dimensional Holdings Inc. ○ DFA Securities LLC ○ Dimensional Investment LLC <p>Director (since 2002), Vice President (since 1997) and Secretary (since 2002) of</p> <ul style="list-style-type: none"> ○ DFA Australia Limited ○ Dimensional Fund Advisors Ltd. <p>Vice President and Secretary of</p> <ul style="list-style-type: none"> ○ Dimensional Fund Advisors Canada ULC (since 2003) ○ Dimensional Cayman Commodity Fund I Ltd. (since 2010) ○ Dimensional Japan Ltd. (since 2012) ○ Dimensional Advisors Ltd (since 2012) ○ Dimensional Fund Advisors Pte. Ltd. (since 2012) <p>Director of</p> <ul style="list-style-type: none"> ○ Dimensional Funds plc (since 2002) ○ Dimensional Funds II plc (since 2006) ○ Director of Dimensional Japan Ltd. (since 2012) ○ Dimensional Advisors Ltd. (since 2012) ○ Dimensional Fund Advisors Pte. Ltd. (since 2012) ○ Dimensional Hong Kong Limited (since 2012) ○ Dimensional Ireland Limited (since 2019) <p>Formerly, Vice President and Secretary (2010 – 2014) of</p> <ul style="list-style-type: none"> ○ Dimensional SmartNest (US) LLC <p>Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of</p> <ul style="list-style-type: none"> ○ the DFA Fund Complex <p>Formerly, Vice President of</p> <ul style="list-style-type: none"> ○ Dimensional Fund Advisors LP (1997 – 2017) ○ Dimensional Holdings Inc. (2006 – 2017) ○ DFA Securities LLC (1997 – 2017) ○ Dimensional Investment LLC (2009 – 2017)
Carolyn L. O 1974	Vice President and Secretary	Vice President since 2010 and Secretary since 2017	<p>Vice President (since 2010) and Secretary (since 2017) of</p> <ul style="list-style-type: none"> ○ the DFA Fund Complex <p>Vice President and Secretary of</p> <ul style="list-style-type: none"> ○ Dimensional ETF Trust (since June 2020) <p>Vice President (since 2010) and Assistant Secretary (since 2016) of</p> <ul style="list-style-type: none"> ○ Dimensional Fund Advisors LP ○ Dimensional Holdings Inc. ○ Dimensional Investment LLC

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			Vice President of <ul style="list-style-type: none"> ○ DFA Securities LLC (since 2010) ○ Dimensional Cayman Commodity Fund I Ltd. (since 2010) ○ Dimensional Fund Advisors Canada ULC (since 2016)
Gerard K. O'Reilly 1976	Co-Chief Executive Officer and Chief Investment Officer	Co-Chief Executive Officer and Chief Investment Officer since 2017	Co-Chief Executive Officer and Chief Investment Officer of <ul style="list-style-type: none"> ○ all the DFA Entities (since 2017) ○ Dimensional Fund Advisors Canada ULC (since 2017) ○ Dimensional ETF Trust (since June 2020) Director, Chief Investment Officer and Vice President (since 2017) of <ul style="list-style-type: none"> ○ DFA Australia Limited Chief Investment Officer (since 2017) and Vice President (since 2016) of <ul style="list-style-type: none"> ○ Dimensional Japan Ltd. Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of <ul style="list-style-type: none"> ○ Dimensional Cayman Commodity Fund I Ltd. Director of <ul style="list-style-type: none"> ○ Dimensional Funds plc (since 2014) ○ Dimensional Fund II plc (since 2014) ○ Dimensional Holdings Inc. (since 2017) ○ Dimensional Ireland Limited (since 2019) Formerly, Co-Chief Investment Officer of <ul style="list-style-type: none"> ○ Dimensional Japan Ltd. (2016 – 2017) ○ DFA Australia Limited (2014 – 2017) Formerly, Executive Vice President (2017) and Co-Chief Investment Officer (2014 – 2017) of <ul style="list-style-type: none"> ○ all the DFA Entities Formerly, Vice President (2007 – 2017) of <ul style="list-style-type: none"> ○ all the DFA Entities Formerly, Vice President and Co-Chief Investment Officer (2014 – 2017) of <ul style="list-style-type: none"> ○ Dimensional Fund Advisors Canada ULC Formerly, Director (2017 – 2018) of <ul style="list-style-type: none"> ○ Dimensional Fund Advisors Pte. Ltd.
James J. Taylor 1983	Vice President and Assistant Treasurer	Since March 2020	Vice President and Assistant Treasurer of <ul style="list-style-type: none"> ○ the DFA Fund Complex (since March 2020) ○ Dimensional ETF Trust (since June 2020) Vice President (since 2016) of <ul style="list-style-type: none"> ○ Dimensional Holdings Inc. ○ Dimensional Fund Advisors LP ○ Dimensional Investment LLC ○ DFA Securities LLC Formerly, Accounting Manager (2015-2016) <ul style="list-style-type: none"> ○ Dimensional Fund Advisors LP

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

VOTING PROXIES ON FUND PORTFOLIO SECURITIES

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

NOTICE TO SHAREHOLDERS

(Unaudited)

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

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Capital	Tax-Exempt Interest	Total Distributions	Qualifying For		U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualifying Interest Income (6)	Qualifying Short-Term Capital Gain (7)
							Corporate Dividends Received	Dividend Deduction (1)					
VA U.S. Targeted Value Portfolio...	36%	11%	53%	—	—	100%	77%	85%	—	—	9%	—	—
VA U.S. Large Value Portfolio....	66%	—	34%	—	—	100%	82%	86%	—	—	6%	—	—
VA International Value Portfolio....	100%	—	—	—	—	100%	—	71%	—	6%	100%	—	—
VA International Small Portfolio....	69%	—	31%	—	—	100%	—	56%	—	6%	73%	—	—
VA Short-Term Fixed Portfolio....	100%	—	—	—	—	100%	—	—	—	—	—	—	—
VA Global Bond Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	—	—
VIT Inflation-Protected Securities Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	—	100%
VA Global Moderate Allocation Portfolio.....	75%	4%	21%	—	—	100%	—	36%	—	—	—	—	—
VA Equity Allocation Portfolio.....	72%	—	28%	—	—	100%	—	26%	—	—	—	—	—

- (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).

