

DIMENSIONAL INVESTMENT GROUP INC.
FORM N-Q REPORT
January 31, 2021
(UNAUDITED)

Table of Contents

DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

SCHEDULES OF INVESTMENTS

- U.S. Large Company Portfolio
- U.S. Large Cap Value Portfolio III
- DFA International Value Portfolio
- DFA International Value Portfolio III
- Tax-Managed U.S. Marketwide Value Portfolio II
- Emerging Markets Portfolio II
- DFA Two-Year Fixed Income Portfolio
- DFA Two-Year Government Portfolio
- Global Equity Portfolio
- Global Allocation 60/40 Portfolio
- Global Allocation 25/75 Portfolio

NOTES TO FINANCIAL STATEMENTS

- Organization
- Security Valuation
- Financial Instruments
- Federal Tax Cost
- Recently Issued Accounting Standards
- Other
- Subsequent Event Evaluations

THE DFA INVESTMENT TRUST COMPANY

SCHEDULES OF INVESTMENTS

- The U.S. Large Cap Value Series
- The DFA International Value Series
- The Emerging Markets Series
- The Tax-Managed U.S. Marketwide Value Series

NOTES TO SCHEDULES OF INVESTMENTS

- Organization
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- Other
- Subsequent Event Evaluations

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

Schedules of Investments

Investment Abbreviations

P.L.C.	Public Limited Company
LIBOR	London Interbank Offered Rate
SA	Special Assessment
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
USD	United States Dollar

Investment Footnotes

†	See Security Valuation Note within the Notes to Schedules of Investments.
*	Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
^^	See Federal Tax Cost Note within the Notes to Schedules of Investments.
(r)	The adjustable rate shown is effective as of January 31, 2021.
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.

U.S. LARGE COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2021
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.9%)		
COMMUNICATION SERVICES — (10.7%)		
Activision Blizzard, Inc.....	258,982	\$ 23,567,362
* Alphabet, Inc., Class A.....	100,568	183,773,940
* Alphabet, Inc., Class C.....	97,102	178,254,025
AT&T, Inc.....	2,383,703	68,245,417
* Charter Communications, Inc., Class A.....	48,857	29,683,559
Comcast Corp., Class A.....	1,527,322	75,709,351
#* Discovery, Inc., Class A.....	52,559	2,176,994
* Discovery, Inc., Class C.....	100,100	3,506,503
* DISH Network Corp., Class A.....	82,211	2,385,763
Electronic Arts, Inc.....	97,040	13,896,128
* Facebook, Inc., Class A.....	804,146	207,735,036
Fox Corp., Class A.....	111,627	3,480,530
* Fox Corp., Class B.....	52,455	1,567,880
Interpublic Group of Cos., Inc. (The).....	130,180	3,133,433
#* Live Nation Entertainment, Inc.....	47,298	3,142,952
# Lumen Technologies, Inc.....	327,348	4,052,568
* Netflix, Inc.....	147,784	78,678,724
News Corp., Class A.....	129,262	2,507,683
News Corp., Class B.....	40,897	772,135
Omnicom Group, Inc.....	72,255	4,507,267
* Take-Two Interactive Software, Inc.....	38,364	7,690,064
* T-Mobile US, Inc.....	194,847	24,566,310
* Twitter, Inc.....	265,917	13,436,786
Verizon Communications, Inc.....	1,384,225	75,786,319
# ViacomCBS, Inc., Class B.....	189,136	9,173,096
* Walt Disney Co. (The).....	605,621	101,847,284
TOTAL COMMUNICATION SERVICES.....		<u>1,123,277,109</u>
CONSUMER DISCRETIONARY — (12.8%)		
Advance Auto Parts, Inc.....	22,907	3,416,350
* Amazon.com, Inc.....	142,664	457,409,317
Aptiv P.L.C.....	90,157	12,044,975
* AutoZone, Inc.....	7,779	8,699,800
Best Buy Co., Inc.....	77,272	8,408,739
* Booking Holdings, Inc.....	13,706	26,648,987
BorgWarner, Inc.....	81,543	3,423,991
* CarMax, Inc.....	54,769	6,450,693
Carnival Corp.....	247,391	4,618,790
* Chipotle Mexican Grill, Inc.....	9,354	13,843,920
Darden Restaurants, Inc.....	43,381	5,070,805
Dollar General Corp.....	82,193	15,995,580
* Dollar Tree, Inc.....	78,934	8,024,430
Domino's Pizza, Inc.....	13,262	4,917,019
DR Horton, Inc.....	111,062	8,529,562
eBay, Inc.....	218,557	12,350,656
* Etsy, Inc.....	42,200	8,401,598
Expedia Group, Inc.....	45,737	5,675,962
Ford Motor Co.....	1,305,520	13,747,126
* Gap, Inc. (The).....	67,010	1,356,952
Garmin, Ltd.....	49,765	5,716,008
General Motors Co.....	420,755	21,323,863
Genuine Parts Co.....	48,456	4,549,049
# Hanesbrands, Inc.....	117,279	1,793,196

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Hasbro, Inc.....	42,566	\$ 3,993,542
Hilton Worldwide Holdings, Inc.....	93,213	9,450,866
Home Depot, Inc. (The).....	360,131	97,530,677
L Brands, Inc.....	77,786	3,170,557
Las Vegas Sands Corp.....	109,729	5,276,868
Leggett & Platt, Inc.....	43,944	1,801,704
Lennar Corp., Class A.....	91,929	7,643,896
* LKQ Corp.....	94,418	3,313,128
Lowe's Cos., Inc.....	244,922	40,865,236
Marriott International, Inc., Class A.....	88,590	10,303,903
McDonald's Corp.....	249,226	51,799,132
MGM Resorts International.....	138,431	3,953,589
* Mohawk Industries, Inc.....	20,277	2,911,777
Newell Brands, Inc.....	124,756	2,996,639
NIKE, Inc., Class B.....	419,743	56,073,467
* Norwegian Cruise Line Holdings, Ltd.....	104,707	2,371,614
* NVR, Inc.....	1,165	5,180,149
* O'Reilly Automotive, Inc.....	24,128	10,265,740
Pool Corp.....	13,367	4,734,324
PulteGroup, Inc.....	88,868	3,865,758
PVH Corp.....	23,772	2,026,801
Ralph Lauren Corp.....	16,344	1,651,561
Ross Stores, Inc.....	119,117	13,256,531
Royal Caribbean Cruises, Ltd.....	61,952	4,026,880
Starbucks Corp.....	392,240	37,972,754
Tapestry, Inc.....	92,745	2,932,597
Target Corp.....	167,688	30,380,035
* Tesla, Inc.....	253,664	201,289,994
TJX Cos., Inc. (The).....	401,398	25,705,528
Tractor Supply Co.....	39,028	5,531,829
* Ulta Beauty, Inc.....	18,772	5,251,655
#* Under Armour, Inc., Class A.....	63,100	1,104,250
* Under Armour, Inc., Class C.....	64,300	962,571
VF Corp.....	107,342	8,251,380
Whirlpool Corp.....	20,737	3,838,211
Wynn Resorts, Ltd.....	32,722	3,256,821
Yum! Brands, Inc.....	100,436	10,193,250
TOTAL CONSUMER DISCRETIONARY.....		1,347,552,582
CONSUMER STAPLES — (6.2%)		
Altria Group, Inc.....	620,904	25,506,736
Archer-Daniels-Midland Co.....	186,790	9,341,368
Brown-Forman Corp., Class B.....	60,567	4,340,837
Campbell Soup Co.....	68,068	3,274,751
Church & Dwight Co., Inc.....	82,950	7,003,469
Clorox Co. (The).....	42,262	8,852,199
Coca-Cola Co. (The).....	1,293,773	62,295,170
Colgate-Palmolive Co.....	287,191	22,400,898
Conagra Brands, Inc.....	162,744	5,630,942
Constellation Brands, Inc., Class A.....	56,543	11,926,615
Costco Wholesale Corp.....	147,588	52,014,439
Estee Lauder Cos., Inc. (The), Class A.....	75,677	17,908,962
General Mills, Inc.....	204,064	11,856,118
Hershey Co. (The).....	49,398	7,184,445
# Hormel Foods Corp.....	93,053	4,360,464
JM Smucker Co. (The).....	37,803	4,400,647
Kellogg Co.....	84,523	4,981,786
Kimberly-Clark Corp.....	113,903	15,046,586
Kraft Heinz Co. (The).....	216,417	7,252,134

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Kroger Co. (The).....	259,604	\$ 8,956,338
Lamb Weston Holdings, Inc.....	48,678	3,636,247
McCormick & Co., Inc. Non-Voting.....	83,333	7,461,637
Molson Coors Beverage Co., Class B.....	63,221	3,171,165
Mondelez International, Inc., Class A.....	478,273	26,515,455
* Monster Beverage Corp.....	123,126	10,691,031
PepsiCo, Inc.....	462,275	63,132,897
Philip Morris International, Inc.....	520,622	41,467,542
Procter & Gamble Co. (The).....	829,448	106,343,528
Sysco Corp.....	170,170	12,168,857
Tyson Foods, Inc., Class A.....	98,256	6,318,843
Walgreens Boots Alliance, Inc.....	239,505	12,035,126
Walmart, Inc.....	463,745	65,151,535
TOTAL CONSUMER STAPLES.....		652,628,767
ENERGY — (2.4%)		
Apache Corp.....	129,166	1,844,490
Baker Hughes Co.....	228,298	4,586,507
# Cabot Oil & Gas Corp.....	135,443	2,482,670
Chevron Corp.....	643,945	54,864,114
ConocoPhillips.....	452,393	18,109,292
Devon Energy Corp.....	199,193	3,278,717
Diamondback Energy, Inc.....	53,513	3,033,652
EOG Resources, Inc.....	195,948	9,985,510
Exxon Mobil Corp.....	1,414,377	63,420,665
Halliburton Co.....	295,819	5,215,289
Hess Corp.....	91,096	4,917,362
HollyFrontier Corp.....	49,078	1,396,760
Kinder Morgan, Inc.....	653,241	9,197,633
Marathon Oil Corp.....	259,240	1,876,898
Marathon Petroleum Corp.....	218,327	9,422,993
NOV, Inc.....	131,803	1,631,721
Occidental Petroleum Corp.....	279,230	5,601,354
ONEOK, Inc.....	149,667	5,961,237
Phillips 66.....	146,784	9,951,955
Pioneer Natural Resources Co.....	67,920	8,211,528
Schlumberger, N.V.....	467,792	10,389,660
TechnipFMC P.L.C.....	144,765	1,547,538
Valero Energy Corp.....	136,696	7,713,755
Williams Cos., Inc. (The).....	407,155	8,643,901
TOTAL ENERGY.....		253,285,201
FINANCIALS — (10.3%)		
Aflac, Inc.....	219,355	9,910,459
Allstate Corp. (The).....	101,346	10,862,264
American Express Co.....	217,891	25,332,008
American International Group, Inc.....	286,982	10,744,606
Ameriprise Financial, Inc.....	39,533	7,822,395
Aon P.L.C., Class A.....	76,596	15,556,648
Arthur J Gallagher & Co.....	64,431	7,435,982
Assurant, Inc.....	19,839	2,687,589
Bank of America Corp.....	2,546,506	75,503,903
Bank of New York Mellon Corp. (The).....	271,721	10,822,647
* Berkshire Hathaway, Inc., Class B.....	650,994	148,342,003
BlackRock, Inc.....	47,508	33,315,460
Capital One Financial Corp.....	153,269	15,979,826
Cboe Global Markets, Inc.....	36,521	3,350,071
Charles Schwab Corp. (The).....	498,702	25,703,101

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Chubb, Ltd.....	151,223	\$ 22,028,654
Cincinnati Financial Corp.....	49,850	4,191,886
Citigroup, Inc.....	696,034	40,363,012
Citizens Financial Group, Inc.....	143,941	5,245,210
CME Group, Inc.....	120,210	21,846,965
Comerica, Inc.....	46,026	2,632,687
Discover Financial Services.....	102,885	8,595,013
Everest Re Group, Ltd.....	13,574	2,865,200
Fifth Third Bancorp.....	238,560	6,901,541
First Republic Bank.....	58,368	8,462,776
Franklin Resources, Inc.....	91,297	2,400,198
Globe Life, Inc.....	32,673	2,953,312
Goldman Sachs Group, Inc. (The).....	115,227	31,246,106
Hartford Financial Services Group, Inc. (The).....	120,509	5,786,842
Huntington Bancshares, Inc.....	336,785	4,453,982
Intercontinental Exchange, Inc.....	187,823	20,726,268
Invesco, Ltd.....	124,488	2,563,208
JPMorgan Chase & Co.....	1,019,648	131,198,108
KeyCorp.....	324,602	5,472,790
Lincoln National Corp.....	60,850	2,768,067
Loews Corp.....	77,074	3,490,681
M&T Bank Corp.....	42,851	5,676,472
MarketAxess Holdings, Inc.....	12,662	6,847,103
Marsh & McLennan Cos., Inc.....	169,419	18,620,842
MetLife, Inc.....	255,453	12,300,062
Moody's Corp.....	54,090	14,402,003
Morgan Stanley.....	478,755	32,100,523
MSCI, Inc.....	27,644	10,927,673
Nasdaq, Inc.....	38,518	5,210,330
Northern Trust Corp.....	69,310	6,181,759
People's United Financial, Inc.....	139,299	1,902,824
PNC Financial Services Group, Inc. (The).....	141,811	20,352,715
Principal Financial Group, Inc.....	84,603	4,168,390
Progressive Corp. (The).....	195,479	17,043,814
Prudential Financial, Inc.....	133,063	10,416,172
Raymond James Financial, Inc.....	40,578	4,054,960
Regions Financial Corp.....	321,662	5,471,471
S&P Global, Inc.....	80,367	25,476,339
State Street Corp.....	118,426	8,289,820
* SVB Financial Group.....	17,341	7,591,543
Synchrony Financial.....	181,464	6,106,264
T Rowe Price Group, Inc.....	75,517	11,816,900
Travelers Cos., Inc. (The).....	84,499	11,517,214
Truist Financial Corp.....	451,434	21,659,803
U.S. Bancorp.....	458,806	19,659,837
Unum Group.....	67,744	1,573,693
Wells Fargo & Co.....	1,382,282	41,302,586
Willis Towers Watson P.L.C.....	43,252	8,777,561
WR Berkley Corp.....	47,733	2,966,129
Zions Bancorp NA.....	54,139	2,389,695
TOTAL FINANCIALS.....		1,084,365,965
HEALTH CARE — (13.8%)		
Abbott Laboratories.....	592,869	73,272,680
AbbVie, Inc.....	590,565	60,521,101
* ABIOMED, Inc.....	15,221	5,300,713
Agilent Technologies, Inc.....	102,193	12,280,533
* Alexion Pharmaceuticals, Inc.....	72,978	11,189,717
* Align Technology, Inc.....	23,973	12,594,935

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
AmerisourceBergen Corp.....	49,467	\$ 5,154,461
Amgen, Inc.....	194,704	47,007,387
Anthem, Inc.....	83,096	24,677,850
Baxter International, Inc.....	170,805	13,122,948
Becton Dickinson and Co.....	97,198	25,445,464
* Biogen, Inc.....	51,434	14,535,763
* Bio-Rad Laboratories, Inc., Class A.....	7,140	4,096,718
* Boston Scientific Corp.....	480,327	17,022,789
Bristol-Myers Squibb Co.....	755,589	46,415,832
Cardinal Health, Inc.....	98,908	5,314,327
* Catalent, Inc.....	55,520	6,387,576
* Centene Corp.....	193,534	11,670,100
Cerner Corp.....	102,513	8,212,316
Cigna Corp.....	120,710	26,200,105
Cooper Cos., Inc. (The).....	16,345	5,950,234
CVS Health Corp.....	438,317	31,405,413
Danaher Corp.....	211,431	50,286,749
* DaVita, Inc.....	24,945	2,927,795
DENTSPLY SIRONA, Inc.....	73,775	3,946,225
* DexCom, Inc.....	32,018	12,001,947
* Edwards Lifesciences Corp.....	208,069	17,182,338
Eli Lilly and Co.....	265,587	55,234,128
Gilead Sciences, Inc.....	418,857	27,477,019
HCA Healthcare, Inc.....	88,344	14,354,133
* Henry Schein, Inc.....	47,085	3,100,547
* Hologic, Inc.....	85,927	6,850,960
Humana, Inc.....	44,163	16,919,287
* IDEXX Laboratories, Inc.....	28,540	13,661,527
* Illumina, Inc.....	48,765	20,795,347
* Incyte Corp.....	61,869	5,552,743
* Intuitive Surgical, Inc.....	39,323	29,399,448
* IQVIA Holdings, Inc.....	63,911	11,363,376
Johnson & Johnson.....	880,606	143,653,257
* Laboratory Corp. of America Holdings.....	32,591	7,460,406
McKesson Corp.....	53,909	9,405,503
Medtronic P.L.C.....	450,197	50,120,432
Merck & Co., Inc.....	846,316	65,225,574
* Mettler-Toledo International, Inc.....	7,987	9,329,615
PerkinElmer, Inc.....	37,569	5,525,273
Perrigo Co. P.L.C.....	46,763	1,996,780
Pfizer, Inc.....	1,859,327	66,749,839
Quest Diagnostics, Inc.....	45,480	5,873,742
* Regeneron Pharmaceuticals, Inc.....	35,171	17,720,557
ResMed, Inc.....	48,701	9,816,661
STERIS P.L.C.....	28,535	5,339,184
Stryker Corp.....	109,230	24,140,922
Teleflex, Inc.....	15,542	5,869,125
Thermo Fisher Scientific, Inc.....	132,577	67,574,497
UnitedHealth Group, Inc.....	317,388	105,874,289
Universal Health Services, Inc., Class B.....	25,941	3,234,324
* Varian Medical Systems, Inc.....	30,699	5,389,823
* Vertex Pharmaceuticals, Inc.....	86,957	19,920,110
* Viatis, Inc.....	402,647	6,840,972
* Waters Corp.....	20,578	5,446,379
West Pharmaceutical Services, Inc.....	24,633	7,377,337
Zimmer Biomet Holdings, Inc.....	69,025	10,607,072
Zoetis, Inc.....	158,775	24,491,044
TOTAL HEALTH CARE.....		<u>1,443,815,248</u>

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (8.1%)		
3M Co.....	193,170	\$33,932,242
Alaska Air Group, Inc.....	40,654	1,985,135
Allegion P.L.C.....	31,231	3,342,029
# American Airlines Group, Inc.....	207,250	3,558,483
AMETEK, Inc.....	77,221	8,746,050
# AO Smith Corp.....	45,408	2,465,654
Boeing Co. (The).....	177,618	34,491,639
Carrier Global Corp.....	273,741	10,539,028
Caterpillar, Inc.....	181,961	33,269,749
# CH Robinson Worldwide, Inc.....	45,491	3,892,210
Cintas Corp.....	29,397	9,351,774
* Copart, Inc.....	69,589	7,637,393
CSX Corp.....	256,242	21,974,033
Cummins, Inc.....	49,351	11,568,861
Deere & Co.....	104,907	30,297,142
Delta Air Lines, Inc.....	213,912	8,120,100
Dover Corp.....	48,621	5,663,860
Eaton Corp. P.L.C.....	133,627	15,727,898
Emerson Electric Co.....	200,465	15,906,898
Equifax, Inc.....	40,724	7,212,628
Expeditors International of Washington, Inc.....	56,752	5,080,439
Fastenal Co.....	192,707	8,785,512
FedEx Corp.....	80,789	19,012,883
Flowserve Corp.....	44,838	1,594,439
Fortive Corp.....	113,039	7,469,617
Fortune Brands Home & Security, Inc.....	46,955	4,049,869
General Dynamics Corp.....	77,534	11,372,687
General Electric Co.....	2,933,427	31,329,000
Honeywell International, Inc.....	234,655	45,844,547
Howmet Aerospace, Inc.....	131,760	3,238,661
Huntington Ingalls Industries, Inc.....	13,422	2,111,683
IDEX Corp.....	25,209	4,693,664
IHS Markit, Ltd.....	124,190	10,814,465
Illinois Tool Works, Inc.....	96,251	18,692,907
* Ingersoll Rand, Inc.....	125,399	5,246,694
Jacobs Engineering Group, Inc.....	43,023	4,343,602
JB Hunt Transport Services, Inc.....	28,030	3,774,520
Johnson Controls International P.L.C.....	241,406	12,026,847
Kansas City Southern.....	31,297	6,342,963
L3Harris Technologies, Inc.....	70,216	12,042,746
Lockheed Martin Corp.....	82,352	26,502,521
Masco Corp.....	88,018	4,780,258
Nielsen Holdings P.L.C.....	119,339	2,664,840
Norfolk Southern Corp.....	84,950	20,100,869
Northrop Grumman Corp.....	51,940	14,886,523
Old Dominion Freight Line, Inc.....	32,151	6,237,294
Otis Worldwide Corp.....	136,649	8,834,358
PACCAR, Inc.....	116,374	10,615,636
Parker-Hannifin Corp.....	42,928	11,359,178
Pentair P.L.C.....	56,113	3,055,914
Quanta Services, Inc.....	46,648	3,287,285
Raytheon Technologies Corp.....	508,671	33,943,616
Republic Services, Inc.....	70,346	6,367,720
Robert Half International, Inc.....	38,177	2,576,948
Rockwell Automation, Inc.....	39,016	9,696,646
Rollins, Inc.....	74,452	2,681,761
Roper Technologies, Inc.....	35,119	13,798,606
Snap-on, Inc.....	18,039	3,246,840
Southwest Airlines Co.....	198,072	8,703,284

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Stanley Black & Decker, Inc.....	53,776	\$ 9,329,598
* Teledyne Technologies, Inc.....	12,376	4,418,356
Textron, Inc.....	76,881	3,479,634
Trane Technologies P.L.C.....	80,064	11,477,174
* TransDigm Group, Inc.....	18,300	10,125,024
Union Pacific Corp.....	225,265	44,483,080
* United Airlines Holdings, Inc.....	98,790	3,950,612
United Parcel Service, Inc., Class B.....	238,930	37,034,150
* United Rentals, Inc.....	24,031	5,839,773
Verisk Analytics, Inc.....	54,135	9,933,773
Waste Management, Inc.....	130,217	14,495,756
Westinghouse Air Brake Technologies Corp.....	60,067	4,457,572
WW Grainger, Inc.....	15,016	5,471,680
Xylem, Inc.....	60,771	5,869,871
TOTAL INDUSTRIALS.....		<u>851,256,701</u>
INFORMATION TECHNOLOGY — (27.7%)		
Accenture P.L.C., Class A.....	211,921	51,267,928
* Adobe, Inc.....	160,470	73,618,822
* Advanced Micro Devices, Inc.....	402,649	34,482,860
* Akamai Technologies, Inc.....	54,245	6,022,822
Amphenol Corp., Class A.....	99,987	12,486,377
Analog Devices, Inc.....	123,379	18,177,428
* ANSYS, Inc.....	28,862	10,227,827
Apple, Inc.....	5,346,002	705,458,424
Applied Materials, Inc.....	305,648	29,550,049
* Arista Networks, Inc.....	18,372	5,650,492
* Autodesk, Inc.....	73,634	20,428,281
Automatic Data Processing, Inc.....	143,140	23,635,277
Broadcom, Inc.....	135,309	60,956,704
Broadridge Financial Solutions, Inc.....	38,906	5,497,807
* Cadence Design Systems, Inc.....	93,186	12,150,523
CDW Corp.....	47,770	6,289,398
Cisco Systems, Inc.....	1,413,467	63,012,359
Citrix Systems, Inc.....	41,007	5,466,643
Cognizant Technology Solutions Corp., Class A.....	178,945	13,948,763
Corning, Inc.....	256,252	9,191,759
DXC Technology Co.....	85,975	2,424,495
#* Enphase Energy, Inc.....	42,436	7,738,205
* F5 Networks, Inc.....	20,585	4,033,631
Fidelity National Information Services, Inc.....	207,589	25,628,938
* Fiserv, Inc.....	192,733	19,791,752
* FleetCor Technologies, Inc.....	27,937	6,781,707
FLIR Systems, Inc.....	44,759	2,329,706
* Fortinet, Inc.....	44,913	6,501,157
* Gartner, Inc.....	30,131	4,577,200
Global Payments, Inc.....	100,086	17,667,181
Hewlett Packard Enterprise Co.....	427,551	5,275,979
HP, Inc.....	457,887	11,144,970
Intel Corp.....	1,370,813	76,093,830
International Business Machines Corp.....	298,348	35,536,230
Intuit, Inc.....	87,995	31,786,434
* IPG Photonics Corp.....	12,080	2,699,034
Jack Henry & Associates, Inc.....	25,227	3,652,617
Juniper Networks, Inc.....	111,119	2,713,526
* Keysight Technologies, Inc.....	62,167	8,802,226
KLA Corp.....	51,699	14,479,339
Lam Research Corp.....	48,262	23,356,395
Leidos Holdings, Inc.....	45,134	4,786,912

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Mastercard, Inc., Class A.....	294,279	\$ 93,077,505
Maxim Integrated Products, Inc.....	89,490	7,849,168
Microchip Technology, Inc.....	86,963	11,836,534
* Micron Technology, Inc.....	372,551	29,159,567
Microsoft Corp.....	2,529,045	586,637,278
Motorola Solutions, Inc.....	56,925	9,537,784
NetApp, Inc.....	75,306	5,003,331
NortonLifeLock, Inc.....	195,985	4,129,404
NVIDIA Corp.....	207,060	107,586,305
Oracle Corp.....	633,838	38,302,830
Paychex, Inc.....	107,461	9,383,495
* Paycom Software, Inc.....	16,314	6,195,078
* PayPal Holdings, Inc.....	391,940	91,835,461
* Qorvo, Inc.....	38,140	6,517,363
QUALCOMM, Inc.....	378,328	59,125,100
* salesforce.com, Inc.....	306,075	69,038,277
Seagate Technology P.L.C.....	74,267	4,910,534
* ServiceNow, Inc.....	65,351	35,496,049
Skyworks Solutions, Inc.....	55,741	9,434,164
* Synopsys, Inc.....	51,030	13,035,613
TE Connectivity, Ltd.....	110,625	13,319,250
Teradyne, Inc.....	55,577	6,306,878
Texas Instruments, Inc.....	307,017	50,869,647
* Trimble, Inc.....	84,034	5,538,681
* Tyler Technologies, Inc.....	13,408	5,668,768
* VeriSign, Inc.....	33,571	6,515,124
# Visa, Inc., Class A.....	567,217	109,614,685
* Vontier Corp.....	56,598	1,835,473
Western Digital Corp.....	102,078	5,760,262
Western Union Co. (The).....	136,120	3,031,392
Xerox Holdings Corp.....	56,546	1,189,162
Xilinx, Inc.....	81,725	10,670,833
* Zebra Technologies Corp., Class A.....	17,846	6,921,214
TOTAL INFORMATION TECHNOLOGY.....		<u>2,910,654,216</u>
MATERIALS — (2.6%)		
Air Products & Chemicals, Inc.....	73,926	19,720,500
Albemarle Corp.....	35,853	5,831,849
Amcor P.L.C.....	523,557	5,727,713
Avery Dennison Corp.....	27,848	4,201,428
Ball Corp.....	109,882	9,671,814
Celanese Corp.....	38,935	4,755,910
CF Industries Holdings, Inc.....	71,415	2,955,153
Corteva, Inc.....	250,193	9,972,693
Dow, Inc.....	248,153	12,879,141
DuPont de Nemours, Inc.....	246,398	19,576,321
Eastman Chemical Co.....	45,022	4,427,914
Ecolab, Inc.....	82,866	16,946,926
FMC Corp.....	43,123	4,669,790
Freeport-McMoRan, Inc.....	485,893	13,075,381
# International Flavors & Fragrances, Inc.....	36,197	4,067,819
International Paper Co.....	131,465	6,614,004
Linde P.L.C.....	175,390	43,040,706
LyondellBasell Industries NV, Class A.....	86,220	7,394,227
Martin Marietta Materials, Inc.....	20,771	5,969,793
Mosaic Co. (The).....	114,221	2,965,177
Newmont Corp.....	269,327	16,051,889
Nucor Corp.....	100,404	4,892,687
Packaging Corp. of America.....	31,358	4,216,397

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
PPG Industries, Inc.....	78,727	\$ 10,605,314
Sealed Air Corp.....	51,246	2,166,168
Sherwin-Williams Co. (The).....	27,322	18,901,359
Vulcan Materials Co.....	44,633	6,656,565
WestRock Co.....	88,423	3,663,365
TOTAL MATERIALS		<u>271,618,003</u>
REAL ESTATE — (2.5%)		
Alexandria Real Estate Equities, Inc.....	41,411	6,920,192
American Tower Corp.....	148,761	33,822,301
AvalonBay Communities, Inc.....	46,736	7,649,281
Boston Properties, Inc.....	46,977	4,287,591
* CBRE Group, Inc., Class A.....	112,201	6,842,017
Crown Castle International Corp.....	144,426	23,001,285
Digital Realty Trust, Inc.....	93,635	13,478,758
Duke Realty Corp.....	125,174	4,951,883
Equinix, Inc.....	29,804	22,053,768
Equity Residential.....	113,972	7,025,234
Essex Property Trust, Inc.....	21,904	5,248,418
Extra Space Storage, Inc.....	43,299	4,926,993
# Federal Realty Investment Trust.....	22,486	1,968,874
Healthpeak Properties, Inc.....	180,736	5,358,822
Host Hotels & Resorts, Inc.....	234,177	3,173,098
# Iron Mountain, Inc.....	97,251	3,274,441
Kimco Realty Corp.....	145,039	2,394,594
Mid-America Apartment Communities, Inc.....	38,058	5,052,200
Prologis, Inc.....	247,737	25,566,458
Public Storage.....	50,715	11,543,748
Realty Income Corp.....	116,722	6,893,601
Regency Centers Corp.....	52,052	2,455,813
SBA Communications Corp.....	37,341	10,032,407
Simon Property Group, Inc.....	109,846	10,207,989
# SL Green Realty Corp.....	24,516	1,654,380
UDR, Inc.....	99,697	3,833,350
Ventas, Inc.....	125,751	5,793,349
# Vornado Realty Trust.....	52,045	2,069,309
Welltower, Inc.....	140,021	8,485,273
Weyerhaeuser Co.....	250,303	7,806,951
TOTAL REAL ESTATE		<u>257,772,378</u>
UTILITIES — (2.8%)		
AES Corp.....	220,379	5,375,044
Alliant Energy Corp.....	84,145	4,093,654
Ameren Corp.....	82,209	5,978,238
American Electric Power Co., Inc.....	165,974	13,428,956
American Water Works Co., Inc.....	60,844	9,675,413
Atmos Energy Corp.....	41,964	3,734,796
CenterPoint Energy, Inc.....	181,751	3,833,129
CMS Energy Corp.....	95,409	5,426,864
Consolidated Edison, Inc.....	115,108	8,147,344
Dominion Energy, Inc.....	272,711	19,877,905
DTE Energy Co.....	64,641	7,674,180
Duke Energy Corp.....	246,401	23,161,694
Edison International.....	126,827	7,376,258
Entergy Corp.....	66,884	6,376,052
Evergy, Inc.....	75,528	4,058,119
Eversource Energy.....	115,144	10,075,100
Exelon Corp.....	326,324	13,562,025

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
FirstEnergy Corp.....	180,801	\$ 5,561,439
NextEra Energy, Inc.....	655,299	52,994,030
NiSource, Inc.....	128,066	2,836,662
NRG Energy, Inc.....	82,150	3,401,831
Pinnacle West Capital Corp.....	38,195	2,874,174
PPL Corp.....	256,604	7,100,233
Public Service Enterprise Group, Inc.....	169,851	9,584,692
Sempra Energy.....	96,272	11,914,623
Southern Co. (The).....	353,451	20,825,333
WEC Energy Group, Inc.....	105,927	9,416,910
Xcel Energy, Inc.....	175,209	11,211,624
TOTAL UTILITIES.....		<u>289,576,322</u>
TOTAL COMMON STOCKS		
Cost (\$3,301,760,090).....		<u>10,485,802,492</u>
SECURITIES LENDING COLLATERAL — (0.1%)		
@§ The DFA Short Term Investment Fund.....	996,949	<u>11,535,695</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,313,292,915) ^{^^}		<u>\$10,497,338,187</u>

As of January 31, 2021, U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500 [®] Emini Index.....	91	03/19/21	\$17,372,453	\$16,858,660	\$(513,793)
Total Futures Contracts.....			<u>\$17,372,453</u>	<u>\$16,858,660</u>	<u>\$(513,793)</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 1,123,277,109	—	—	\$ 1,123,277,109
Consumer Discretionary.....	1,347,552,582	—	—	1,347,552,582
Consumer Staples.....	652,628,767	—	—	652,628,767
Energy.....	253,285,201	—	—	253,285,201
Financials.....	1,084,365,965	—	—	1,084,365,965
Health Care.....	1,443,815,248	—	—	1,443,815,248
Industrials.....	851,256,701	—	—	851,256,701
Information Technology.....	2,910,654,216	—	—	2,910,654,216
Materials.....	271,618,003	—	—	271,618,003
Real Estate.....	257,772,378	—	—	257,772,378
Utilities.....	289,576,322	—	—	289,576,322
Securities Lending Collateral.....	—	\$11,535,695	—	11,535,695
Futures Contracts**.....	(513,793)	—	—	(513,793)
TOTAL.....	<u>\$10,485,288,699</u>	<u>\$11,535,695</u>	<u>—</u>	<u>\$10,496,824,394</u>

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

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

January 31, 2021

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company.....	<u>\$3,782,519,001</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$3,782,519,001</u>

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

DFA INTERNATIONAL VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2021

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The DFA International Value Series of The DFA Investment Trust Company.....	<u>\$7,666,096,573</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$7,666,096,573</u>

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

DFA INTERNATIONAL VALUE PORTFOLIO III
SCHEDULE OF INVESTMENTS

January 31, 2021

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The DFA International Value Series of The DFA Investment Trust Company.....	<u>\$3,023,920,261</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$3,023,920,261</u>

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

TAX-MANAGED U.S. MARKETWIDE VALUE PORTFOLIO II
SCHEDULE OF INVESTMENTS

January 31, 2021

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Tax-Managed U.S. Marketwide Value Series of The DFA Investment Trust Company.....	\$1,865,704,173
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$1,865,704,173</u>

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

EMERGING MARKETS PORTFOLIO II
SCHEDULE OF INVESTMENTS

January 31, 2021

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	\$82,714,107
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$82,714,107</u>

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

DFA TWO-YEAR FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2021
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (1.7%)			Kommunalbanken A.S.,		
Federal Farm Credit Banks			Floating Rate Note, 3M		
Funding Corp., Floating			USD LIBOR + 0.040%,		
Rate Note, 1M USD LIBOR			FRN		
+ 0.045%, FRN			(r)Ω 0.260%, 03/12/21.....	400	\$ 400,045
(r) 0.174%, 04/16/21.....	1,450	<u>\$1,450,167</u>	(r) 0.260%, 03/12/21.....	300	300,034
BONDS — (29.8%)			Kommunalbanken A.S.,		
Apple, Inc., Floating Rate			Floating Rate Note, 3M		
Note, 3M USD LIBOR +			USD LIBOR + 0.080%,		
1.130%, FRN			FRN		
(r) 1.343%, 02/23/21.....	1,409	1,410,030	(r)Ω 0.285%, 02/24/22.....	2,000	2,001,400
Asian Development Bank,			Kuntarahoitus Oyj, Floating		
Floating Rate Note, 3M			Rate Note, 3M USD LIBOR		
USD LIBOR + 0.010%,			+ 0.050%, FRN		
FRN			(r) 0.272%, 02/17/21.....	400	400,028
(r) 0.227%, 12/15/21.....	1,500	1,500,270	Landeskreditbank		
Asian Development Bank,			Baden-Wuerttemberg		
Floating Rate Note, SOFR			Foerderbank, Floating Rate		
+ 0.240%, FRN			Note, 3M USD LIBOR +		
(r) 0.300%, 09/10/21.....	750	750,637	0.120%, FRN		
Australia & New Zealand			(r) 0.371%, 09/27/21.....	2,000	2,001,284
Banking Group, Ltd.,			Landeskreditbank		
Floating Rate Note, 3M			Baden-Wuerttemberg		
USD LIBOR + 0.870%,			Foerderbank, Floating Rate		
FRN			Note, SOFR + 0.350%,		
(r) 1.083%, 11/23/21.....	1,000	1,006,434	FRN		
BNG Bank NV			(r) 0.404%, 03/15/22.....	600	601,152
1.625%, 04/19/21.....	500	501,545	Nederlandse		
Dexia Credit Local SA			Waterschapsbank NV,		
1.875%, 09/15/21.....	750	757,713	Floating Rate Note, 3M		
European Bank for			USD LIBOR + 0.070%,		
Reconstruction &			FRN		
Development, Floating			(r)Ω 0.287%, 12/15/21.....	800	800,496
Rate Note, SOFR +			NRW. Bank, Floating Rate		
0.260%, FRN			Note, 3M USD LIBOR +		
(r) 0.316%, 03/13/23.....	1,500	1,503,210	0.040%, FRN		
Inter-American Development			(r) 0.253%, 02/08/21.....	1,200	1,200,024
Bank, Floating Rate Note,			Royal Bank Of Canada,		
SOFR + 0.260%, FRN			Floating Rate Note, 3M		
(r) 0.316%, 09/16/22.....	1,750	1,753,430	USD LIBOR + 0.390%,		
Inter-American Investment			FRN		
Corp., Floating Rate Note,			(r) 0.602%, 04/30/21.....	2,000	2,001,790
3M USD LIBOR + 0.090%,			Svenska Handelsbanken AB		
FRN			2.450%, 03/30/21.....	2,750	2,760,060
(r) 0.314%, 10/12/21.....	2,750	2,750,545	Toyota Motor Credit Corp.,		
International Finance Corp.,			Floating Rate Note, 3M		
Floating Rate Note, 1M			USD LIBOR + 0.125%,		
USD LIBOR + 0.130%,			FRN		
FRN			(r) 0.346%, 08/13/21.....	378	378,132
(r) 0.260%, 08/23/21.....	500	500,285			

DFA TWO-YEAR FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Walmart, Inc., Floating Rate Note, 3M USD LIBOR + 0.230%, FRN (r) 0.475%, 06/23/21.....	500	\$ 500,530	Caisse Des Depots Et Consignations Ω 0.180%, 02/02/21.....	1,750	\$1,749,982
			Ω 0.190%, 03/18/21.....	750	749,858
TOTAL BONDS.....		<u>25,779,074</u>	CDP Financial, Inc. 0.190%, 07/06/21.....	750	749,595
			0.160%, 07/12/21.....	500	499,715
U.S. TREASURY OBLIGATIONS — (8.4%)			Commonwealth Bank of Australia Ω 0.190%, 03/05/21.....	1,500	1,499,835
U.S. Treasury Bills			Corpoerative Centrale Bank 0.010%, 05/13/21.....	1,000	999,581
# 0.043%, 02/04/21.....	150	150,000	DNB NOR Bank ASA 0.165%, 06/24/21.....	1,000	999,392
0.076%, 02/09/21.....	750	749,993	Equinor ASA Ω 0.010%, 03/11/21.....	1,500	1,499,834
# 0.091%, 02/11/21.....	1,000	999,988	Erste Abwicklungsanstalt 0.160%, 04/13/21.....	1,500	1,499,584
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.055%, FRN (r) 0.135%, 07/31/22.....	5,250	5,251,607	European Investment Bank 0.170%, 02/05/21.....	750	749,987
(r) 0.135%, 10/31/22.....	100	<u>100,031</u>	0.010%, 04/13/21.....	1,350	1,349,625
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>7,251,619</u>	Exxon Mobil Corp. 0.400%, 02/01/21.....	1,250	1,249,993
			FMS Wertmanagement Ω 0.010%, 02/10/21.....	750	749,981
CERTIFICATES OF DEPOSIT — (4.3%)			0.160%, 04/14/21.....	250	249,924
Bank of Montreal, Floating Rate Note, SOFR + 0.200%, FRN (r) 0.230%, 02/11/22.....	500	500,116	0.160%, 04/26/21.....	1,500	1,499,431
National Australia Bank, Ltd., Floating Rate Note, 1M USD LIBOR + 0.220%, FRN (r)Ω 0.393%, 05/28/21.....	2,750	2,751,634	KFW International Finance, Inc. Ω 0.010%, 03/08/21.....	1,000	999,868
Toronto-Dominion Bank (The), Floating Rate Note, 3M USD LIBOR + 0.150%, FRN (r) 0.363%, 05/07/21.....	500	<u>500,222</u>	Landesbank Hessen-Thuringen Ω 0.170%, 02/05/21.....	1,000	999,979
TOTAL CERTIFICATES OF DEPOSIT.....		<u>3,751,972</u>	Nederlandse Waterschapsbank NV Ω 0.200%, 02/04/21.....	1,750	1,749,971
			Nordea Bank AB Ω 0.195%, 03/15/21.....	1,000	999,875
TOTAL INVESTMENT SECURITIES (Cost \$38,212,823).....		<u>38,232,832</u>	Ω 0.010%, 03/16/21.....	1,000	999,871
			Novartis Finance SA Ω 0.180%, 04/12/21.....	2,500	2,499,523
COMMERCIAL PAPER — (54.3%)			NRW. Bank Ω 0.175%, 02/04/21.....	500	499,992
Australia & New Zealand Banking Group, Ltd. Ω 0.180%, 03/09/21.....	1,500	1,499,821	Ω 0.205%, 03/03/21.....	250	249,970
Banque Et Caisse d'Epargne de l'Etat 0.165%, 05/03/21.....	1,000	999,705	Ω 0.210%, 03/17/21.....	250	249,954
0.010%, 05/11/21.....	1,500	1,499,499	0.145%, 04/27/21.....	350	349,864
BNG Bank NV Ω 0.010%, 03/03/21.....	250	249,974	Oesterreichische Kontrollbank AG 0.010%, 03/30/21.....	1,000	999,850
Ω 0.010%, 03/08/21.....	1,750	1,749,776	Province of Alberta Ω 0.200%, 03/09/21.....	1,000	999,878
			Ω 0.180%, 04/19/21.....	1,500	1,499,577
			PSP Capital, Inc. Ω 0.180%, 03/16/21.....	1,000	999,871
			Ω 0.010%, 04/15/21.....	325	324,921
			Ω 0.190%, 03/05/21.....	1,000	999,910
			Queensland Treasury Corp. 0.100%, 04/01/21.....	1,750	1,749,726

DFA TWO-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
Royal Bank Of Canada 0.180%, 04/26/21.....	500	\$ 499,856		
Shell International Finance BV 0.500%, 05/25/21.....	750	749,596		
Ω 0.200%, 06/22/21.....	1,250	1,249,110		
Skandinaviska Enskilda Banken AB 0.200%, 02/19/21.....	500	499,971		
Ω 0.010%, 03/18/21.....	1,000	999,851		
Ω 0.010%, 04/20/21.....	1,000	999,683		
Toronto-Dominion Bank (The) Ω 0.230%, 03/24/21.....	261	260,954		
Total Capital Canada, Ltd. Ω 0.010%, 02/03/21.....	2,000	1,999,975		
Ω 0.200%, 03/18/21.....	250	249,956		
Ω 0.180%, 03/08/21.....	250	249,971		
TOTAL COMMERCIAL PAPER (Cost \$47,022,730).....		<u>47,026,615</u>		
			TEMPORARY CASH INVESTMENTS — (0.2%)	
			State Street Institutional	
			U.S. Government	
			Money Market Fund	
			0.030%.....	148,543
				<u>\$ 148,543</u>
			SECURITIES LENDING COLLATERAL — (1.3%)	
			@§ The DFA Short Term	
			Investment Fund	101,494
				<u>1,174,390</u>
			TOTAL INVESTMENTS — (100.0%)	
			(Cost \$86,558,486)^.....	<u>\$86,582,380</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Agency Obligations.....	—	\$ 1,450,167	—	\$ 1,450,167
Bonds.....	—	25,779,074	—	25,779,074
U.S. Treasury Obligations.....	—	7,251,619	—	7,251,619
Certificates of Deposit.....	—	3,751,972	—	3,751,972
Commercial Paper.....	—	47,026,615	—	47,026,615
Temporary Cash Investments.....	\$148,543	—	—	148,543
Securities Lending Collateral.....	—	1,174,390	—	1,174,390
TOTAL.....	<u>\$148,543</u>	<u>\$86,433,837</u>	<u>—</u>	<u>\$86,582,380</u>

DFA TWO-YEAR GOVERNMENT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2021
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value</u> †
AGENCY OBLIGATIONS — (30.9%)		
Federal Home Loan Bank		
0.000%, 02/05/21.....	7,000	\$ 6,999,969
0.000%, 02/19/21.....	2,000	1,999,960
0.000%, 02/24/21.....	650	649,983
0.000%, 02/26/21.....	13,000	12,999,639
0.000%, 03/10/21.....	3,500	3,499,820
0.000%, 03/12/21.....	5,500	5,499,702
0.000%, 03/17/21.....	10,500	10,499,358
0.000%, 03/19/21.....	5,000	4,999,681
Federal Home Loan Bank Discount Notes		
0.000%, 02/11/21.....	500	499,994
0.000%, 03/05/21.....	750	749,967
TOTAL AGENCY OBLIGATIONS.....		<u>48,398,073</u>
U.S. TREASURY OBLIGATIONS — (68.6%)		
U.S. Treasury Bills		
0.074%, 02/02/21.....	10,500	10,499,993
0.043%, 02/04/21.....	13,100	13,099,958
0.076%, 02/09/21.....	750	749,992
0.061%, 03/04/21.....	13,750	13,749,408
0.065%, 03/11/21.....	7,000	6,999,686
0.051%, 03/23/21.....	500	499,962
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.055%, FRN		
(r) 0.135%, 10/31/22.....	10,000	10,003,143
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.114%, FRN		
(r) 0.194%, 04/30/22.....	18,090	18,108,195
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.154%, FRN		
(r) 0.234%, 01/31/22.....	18,060	18,082,948
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.300%, FRN		
(r) 0.380%, 10/31/21.....	15,490	15,522,357
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>107,315,642</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$155,669,592).....		<u>155,713,715</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.5%)		
State Street Institutional U.S. Government Money Market Fund 0.030%.....	840,503	840,503
TOTAL INVESTMENTS — (100.0%)		<u>\$156,554,218</u>
(Cost \$156,510,095)^^.....		

DFA TWO-YEAR GOVERNMENT PORTFOLIO**CONTINUED**

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 48,398,073	—	\$ 48,398,073
U.S. Treasury Obligations.....	—	107,315,642	—	107,315,642
Temporary Cash Investments.....	\$840,503	—	—	840,503
TOTAL.....	\$840,503	\$155,713,715	—	\$156,554,218

**GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2021

(Unaudited)

	<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.....	152,646,808	\$4,129,096,152
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	113,957,780	1,644,410,768
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.....	49,727,973	1,473,439,831
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	28,058,885	689,967,992
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	4,945,556	185,606,721
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	2,513	11,256
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$4,471,370,840) [^]		\$8,122,532,720

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$8,122,532,720	—	—	\$8,122,532,720
TOTAL.....	\$8,122,532,720	—	—	\$8,122,532,720

GLOBAL ALLOCATION 60/40 PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2021

(Unaudited)

	<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.....	47,109,086	\$1,274,300,785
Investment in DFA Selectively Hedged Global Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	64,028,235	627,476,702
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	39,685,492	572,661,653
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.....	15,484,784	458,814,145
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group Inc.....	37,489,737	412,387,106
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	8,711,941	214,226,623
Investment in DFA Global Core Plus Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	18,219,689	198,959,002
Investment in DFA Five-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	18,111,295	197,413,120
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group Inc.....	7,662,601	102,065,848
Investment in DFA World ex U.S. Government Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	8,711,202	92,512,963
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	1,395,016	52,354,957
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	2,513	<u>11,256</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$2,907,060,560).....		<u>\$4,203,184,160</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.030% (Cost \$179,626).....	179,626	<u>179,626</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$2,907,240,186)^.....		<u>\$4,203,363,786</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$4,203,184,160	—	—	\$4,203,184,160
Temporary Cash Investments.....	179,626	—	—	179,626
TOTAL.....	<u>\$4,203,363,786</u>	<u>—</u>	<u>—</u>	<u>\$4,203,363,786</u>

GLOBAL ALLOCATION 25/75 PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2021

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	30,278,573	\$ 301,271,807
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group Inc.....	27,388,346	301,271,807
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group Inc.....	4,630,432	125,253,197
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group Inc.....	8,201,524	109,244,294
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	3,817,443	55,085,709
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.....	1,530,163	45,338,733
Investment in DFA World ex U.S. Government Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	3,593,664	38,164,708
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	897,786	22,076,564
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	117,176	4,397,597
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	2,513	<u>11,256</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$843,032,623).....		<u>\$1,002,115,672</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.030% (Cost \$239,119).....	239,119	<u>239,119</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$843,271,742) ^{^^}		<u>\$1,002,354,791</u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$1,002,115,672	—	—	\$1,002,115,672
Temporary Cash Investments.....	239,119	—	—	239,119
TOTAL.....	\$1,002,354,791	—	—	\$1,002,354,791

ORGANIZATION

Dimensional Investment Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. At January 31, 2021, the Fund consisted of eleven portfolios (the "Portfolios"), of which three are "Stand-alone Funds", five are "Feeder Funds" in a master-feeder structure, and three are "Fund of Funds".

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

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

The Feeder Funds primarily invest in a corresponding series of The DFA Investment Trust Company (each, a "Master Fund"). Each Feeder Fund's investment reflects its proportionate interest in the net assets of the corresponding Master Fund. These valuations are classified as Level 1 in the hierarchy.

Shares of investment companies ("Underlying Funds") held by Global Equity Portfolio, Global Allocation 60/40 Portfolio, and Global Allocation 25/75 Portfolio (each a "Global Fund" and collectively, the "Global Funds") 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, as these Underlying Funds are treated as regulated investment companies. These securities are generally categorized as Level 1 in the hierarchy.

Debt securities held by DFA Two-Year Fixed Income Portfolio and DFA Two-Year Government Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. These valuations are generally categorized as Level 2 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 a Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

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

FINANCIAL INSTRUMENTS

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

Derivative Financial Instruments

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

1. **FUTURES CONTRACTS:** The Portfolios may purchase or sell futures contracts and options on futures contracts for equity securities and indices to adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolios. The Portfolios, however, do not intend to sell futures contracts to establish short positions in individual securities. 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 to a broker. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios 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 or indices, from the possibility of an illiquid secondary market for these instruments and from the possibility that a Portfolio could lose more than the initial margin requirements. Entering into stock index futures subjects a Portfolio to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

FEDERAL TAX COST

At January 31, 2021, the total cost of securities for federal income tax purposes was:

	Federal Tax Cost
U.S. Large Company Portfolio.....	\$3,397,853
U.S. Large Cap Value Portfolio III.....	2,388,201
DFA International Value Portfolio.....	7,718,974
DFA International Value Portfolio III.....	2,822,621
Tax-Managed U.S. Marketwide Value Portfolio II.....	859,940
Emerging Markets Portfolio II.....	13,938
DFA Two-Year Fixed Income Portfolio.....	87,524
DFA Two-Year Government Portfolio.....	156,010
Global Equity Portfolio.....	4,646,879
Global Allocation 60/40 Portfolio.....	2,950,623
Global Allocation 25/75 Portfolio.....	853,637

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 Fund's 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.

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.

OTHER

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 U.S. Large Cap Value Series and The Tax-Managed U.S. Marketwide Value Series have been named as defendants 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 U.S. Large Cap Value Series and The Tax-Managed U.S. Marketwide Value Series, sold Tribune shares back to Tribune for \$34 per share. The Tribune MDL includes a series of lawsuits brought by individual creditors of Tribune (the "Individual Creditor Actions") and a lawsuit brought by 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 U.S. Large Cap Value Series and The Tax-Managed U.S. Marketwide Value Series 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 U.S. Large Cap Value Series and The Tax-Managed U.S. Marketwide Value Series arising from the Tribune Lawsuits. Until The U.S. Large Cap Value Series and The Tax-Managed U.S. Marketwide Value Series can do so, no reduction of the respective net asset values of The U.S. Large Cap Value Series and The Tax-Managed U.S. Marketwide Value Series 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 respective net asset values of The U.S. Large Cap Value Series and The Tax-Managed U.S. Marketwide Value Series at this time.

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

SUBSEQUENT EVENT EVALUATIONS

As described in a November 2, 2020 Supplement to the Portfolios' Prospectuses, effective February 28, 2021, the Advisor will reduce its investment management fees for certain Portfolios. Please refer to the Portfolios' Prospectuses for additional information regarding fees and expenses of the Portfolios.

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"). The Order prohibits 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 Portfolios.