

DIMENSIONAL INVESTMENT GROUP INC.
PORTFOLIO HOLDINGS REPORT
July 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
- Security Valuation
- Financial Instruments
- Federal Tax Cost
- Recently Issued Accounting Standards
- 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 July 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
July 31, 2021
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.6%)		
COMMUNICATION SERVICES — (11.2%)		
Activision Blizzard, Inc.....	247,980	\$ 20,736,088
* Alphabet, Inc., Class A.....	96,192	259,192,230
* Alphabet, Inc., Class C.....	91,076	246,307,756
AT&T, Inc.....	2,283,682	64,057,280
* Charter Communications, Inc., Class A.....	44,051	32,776,147
Comcast Corp., Class A.....	1,466,433	86,270,253
#* Discovery, Inc., Class A.....	54,609	1,584,207
* Discovery, Inc., Class C.....	97,155	2,633,872
* DISH Network Corp., Class A.....	79,768	3,341,482
Electronic Arts, Inc.....	91,199	13,129,008
* Facebook, Inc., Class A.....	766,360	273,054,068
Fox Corp., Class A.....	103,893	3,704,824
Fox Corp., Class B.....	49,979	1,661,302
Interpublic Group of Cos., Inc. (The).....	126,768	4,482,516
* Live Nation Entertainment, Inc.....	46,106	3,637,302
Lumen Technologies, Inc.....	319,596	3,985,362
* Netflix, Inc.....	141,820	73,401,777
News Corp., Class A.....	125,601	3,093,553
News Corp., Class B.....	40,897	961,488
Omnicom Group, Inc.....	68,154	4,962,974
* Take-Two Interactive Software, Inc.....	37,222	6,455,039
* T-Mobile US, Inc.....	187,280	26,972,066
* Twitter, Inc.....	255,908	17,849,583
Verizon Communications, Inc.....	1,324,174	73,862,426
ViacomCBS, Inc., Class B.....	193,488	7,919,464
* Walt Disney Co. (The).....	581,134	102,291,207
TOTAL COMMUNICATION SERVICES.....		<u>1,338,323,274</u>
CONSUMER DISCRETIONARY — (12.0%)		
Advance Auto Parts, Inc.....	21,081	4,470,437
* Amazon.com, Inc.....	137,109	456,242,537
* Aptiv P.L.C.....	86,809	14,484,082
* AutoZone, Inc.....	6,928	11,248,093
Bath & Body Works, Inc.....	84,841	6,793,219
Best Buy Co., Inc.....	71,178	7,996,848
* Booking Holdings, Inc.....	13,128	28,596,197
BorgWarner, Inc.....	76,734	3,758,431
* Caesars Entertainment, Inc.....	67,268	5,876,533
* CarMax, Inc.....	52,417	7,021,257
#* Carnival Corp.....	256,084	5,544,219
* Chipotle Mexican Grill, Inc.....	8,987	16,746,735
Darden Restaurants, Inc.....	41,970	6,122,584
Dollar General Corp.....	75,374	17,535,007
* Dollar Tree, Inc.....	73,747	7,359,213
Domino's Pizza, Inc.....	12,341	6,485,072
DR Horton, Inc.....	104,927	10,013,184
eBay, Inc.....	206,503	14,085,570
* Etsy, Inc.....	40,852	7,496,751
* Expedia Group, Inc.....	45,124	7,259,098
* Ford Motor Co.....	1,252,198	17,468,162
Gap, Inc. (The).....	67,010	1,954,682
Garmin, Ltd.....	48,210	7,578,612
* General Motors Co.....	407,602	23,168,098

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	46,495	\$ 5,901,145
#	112,288	2,050,379
	41,267	4,103,590
*	89,065	11,707,594
	340,076	111,609,542
*	104,562	4,428,201
	42,092	2,021,679
	87,803	9,232,485
*	89,607	4,547,555
	226,094	43,566,053
*	85,649	12,503,041
	238,659	57,924,926
	130,813	4,909,412
*	18,893	3,682,246
	121,048	2,995,938
	407,786	68,308,233
#*	119,908	2,881,389
*	1,097	5,729,192
*	22,388	13,518,770
#*	47,886	3,274,445
	12,854	6,141,898
	85,004	4,664,169
*	22,839	2,389,416
	15,527	1,762,625
	114,461	14,043,220
*	69,739	5,360,837
	376,872	45,763,567
*	88,102	3,726,715
	158,230	41,305,942
*	246,492	169,389,302
	385,556	26,530,108
	36,610	6,623,847
*	17,634	5,921,497
*	58,938	1,205,282
*	64,300	1,126,536
	102,988	8,259,638
	20,193	4,473,557
*	33,948	3,338,107
	95,618	12,563,249
TOTAL CONSUMER DISCRETIONARY.....		<u>1,434,789,948</u>
CONSUMER STAPLES — (5.8%)		
	591,591	28,420,032
	177,938	10,626,457
	57,826	4,101,020
	65,884	2,880,448
	77,901	6,744,669
	39,563	7,156,551
	1,241,157	70,783,184
	270,359	21,493,540
	154,706	5,181,104
	53,853	12,081,382
	141,393	60,759,400
	74,057	24,722,448
	194,630	11,455,922
	46,899	8,389,293
#	90,939	4,217,751
	35,347	4,634,345
	79,840	5,058,662

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Kimberly-Clark Corp.....	108,123	\$ 14,674,454
Kraft Heinz Co. (The).....	206,307	7,936,630
Kroger Co. (The).....	241,297	9,820,788
Lamb Weston Holdings, Inc.....	47,410	3,165,566
McCormick & Co., Inc.....	79,603	6,700,184
* Molson Coors Beverage Co., Class B.....	61,186	2,991,384
Mondelez International, Inc., Class A.....	449,171	28,414,557
* Monster Beverage Corp.....	118,710	11,196,727
PepsiCo, Inc.....	441,906	69,357,147
Philip Morris International, Inc.....	498,488	49,893,664
Procter & Gamble Co. (The).....	783,051	111,373,344
Sysco Corp.....	162,953	12,091,113
Tyson Foods, Inc., Class A.....	94,209	6,732,175
Walgreens Boots Alliance, Inc.....	228,600	10,778,490
Walmart, Inc.....	439,162	62,602,543
TOTAL CONSUMER STAPLES.....		<u>696,434,974</u>
ENERGY — (2.5%)		
APA Corp.....	123,487	2,315,381
Baker Hughes Co.....	234,992	4,991,230
Cabot Oil & Gas Corp.....	129,905	2,078,480
Chevron Corp.....	618,180	62,936,906
ConocoPhillips.....	431,603	24,195,664
Devon Energy Corp.....	190,461	4,921,512
Diamondback Energy, Inc.....	58,224	4,490,817
EOG Resources, Inc.....	186,921	13,619,064
Exxon Mobil Corp.....	1,354,070	77,953,810
Halliburton Co.....	286,094	5,916,424
Hess Corp.....	88,212	6,742,925
Kinder Morgan, Inc.....	625,109	10,864,395
Marathon Oil Corp.....	251,754	2,917,829
Marathon Petroleum Corp.....	203,091	11,214,685
* NOV, Inc.....	125,317	1,730,628
Occidental Petroleum Corp.....	268,470	7,007,067
ONEOK, Inc.....	141,634	7,360,719
Phillips 66.....	140,590	10,323,524
Pioneer Natural Resources Co.....	74,313	10,802,881
Schlumberger, N.V.....	445,656	12,848,263
Valero Energy Corp.....	131,294	8,792,759
Williams Cos., Inc. (The).....	386,947	9,693,022
TOTAL ENERGY.....		<u>303,717,985</u>
FINANCIALS — (10.9%)		
Aflac, Inc.....	202,533	11,139,315
Allstate Corp. (The).....	95,953	12,478,688
American Express Co.....	208,114	35,489,680
American International Group, Inc.....	273,913	12,969,780
Ameriprise Financial, Inc.....	37,062	9,545,689
Aon P.L.C., Class A.....	72,087	18,744,783
Arthur J Gallagher & Co.....	65,231	9,087,331
Assurant, Inc.....	19,586	3,090,867
Bank of America Corp.....	2,411,939	92,521,980
Bank of New York Mellon Corp. (The).....	257,123	13,198,124
* Berkshire Hathaway, Inc., Class B.....	606,216	168,703,851
BlackRock, Inc.....	45,370	39,343,503
Capital One Financial Corp.....	144,132	23,306,144
Choe Global Markets, Inc.....	33,697	3,992,084
Charles Schwab Corp. (The).....	479,718	32,596,838

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Chubb, Ltd.....	143,598	\$ 24,230,726
Cincinnati Financial Corp.....	48,096	5,669,556
Citigroup, Inc.....	661,132	44,705,746
Citizens Financial Group, Inc.....	136,988	5,775,414
CME Group, Inc.....	114,854	24,363,979
Comerica, Inc.....	44,579	3,060,794
Discover Financial Services.....	97,547	12,127,043
Everest Re Group, Ltd.....	12,771	3,228,892
Fifth Third Bancorp.....	224,990	8,164,887
First Republic Bank.....	56,334	10,986,257
Franklin Resources, Inc.....	87,887	2,597,061
Globe Life, Inc.....	29,980	2,791,438
Goldman Sachs Group, Inc. (The).....	108,816	40,792,942
Hartford Financial Services Group, Inc. (The).....	114,363	7,275,774
Huntington Bancshares, Inc.....	474,510	6,681,101
Intercontinental Exchange, Inc.....	179,732	21,537,286
Invesco, Ltd.....	120,692	2,942,471
JPMorgan Chase & Co.....	968,207	146,954,458
KeyCorp.....	309,235	6,079,560
Lincoln National Corp.....	57,754	3,558,801
Loews Corp.....	71,114	3,813,844
M&T Bank Corp.....	40,808	5,462,151
MarketAxess Holdings, Inc.....	12,048	5,724,848
Marsh & McLennan Cos., Inc.....	162,538	23,928,844
MetLife, Inc.....	237,200	13,686,440
Moody's Corp.....	51,376	19,317,376
Morgan Stanley.....	476,078	45,693,966
MSCI, Inc., Class A.....	26,391	15,727,980
Nasdaq, Inc.....	36,638	6,841,414
Northern Trust Corp.....	66,476	7,501,817
People's United Financial, Inc.....	139,299	2,186,994
PNC Financial Services Group, Inc. (The).....	135,782	24,767,995
Principal Financial Group, Inc.....	81,381	5,056,201
Progressive Corp. (The).....	186,902	17,785,594
Prudential Financial, Inc.....	126,502	12,685,621
Raymond James Financial, Inc.....	39,031	5,053,734
Regions Financial Corp.....	306,551	5,901,107
S&P Global, Inc.....	77,022	33,020,872
State Street Corp.....	111,266	9,695,719
* SVB Financial Group.....	18,048	9,925,678
Synchrony Financial.....	171,954	8,085,277
T Rowe Price Group, Inc.....	72,797	14,862,235
Travelers Cos., Inc. (The).....	80,490	11,986,571
Truist Financial Corp.....	429,846	23,396,518
U.S. Bancorp.....	433,106	24,054,707
Unum Group.....	64,284	1,761,382
Wells Fargo & Co.....	1,322,096	60,737,090
Willis Towers Watson P.L.C.....	41,248	8,500,388
WR Berkley Corp.....	44,192	3,233,529
Zions Bancorp NA.....	52,329	2,728,957
TOTAL FINANCIALS.....		1,302,857,692
HEALTH CARE — (13.4%)		
Abbott Laboratories.....	568,304	68,753,418
AbbVie, Inc.....	564,915	65,699,614
* ABIOMED, Inc.....	14,394	4,708,853
Agilent Technologies, Inc.....	96,790	14,831,132
* Align Technology, Inc.....	22,991	15,997,138
AmerisourceBergen Corp.....	47,690	5,826,287

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Amgen, Inc.....	183,767	\$ 44,387,081
Anthem, Inc.....	78,311	30,072,207
Baxter International, Inc.....	161,386	12,483,207
Becton Dickinson and Co.....	92,967	23,776,310
* Biogen, Inc.....	48,016	15,688,268
* Bio-Rad Laboratories, Inc., Class A.....	6,945	5,135,897
* Boston Scientific Corp.....	454,469	20,723,786
Bristol-Myers Squibb Co.....	714,507	48,493,590
Cardinal Health, Inc.....	92,618	5,499,657
* Catalent, Inc.....	54,288	6,504,245
* Centene Corp.....	185,840	12,750,482
Cerner Corp.....	96,896	7,789,469
* Charles River Laboratories International, Inc.....	16,186	6,586,407
Cigna Corp.....	109,689	25,172,529
Cooper Cos., Inc. (The).....	15,829	6,676,197
CVS Health Corp.....	421,096	34,681,467
Danaher Corp.....	203,042	60,402,965
* DaVita, Inc.....	22,291	2,680,493
DENTSPLY SIRONA, Inc.....	69,491	4,589,186
* DexCom, Inc.....	30,823	15,889,565
* Edwards Lifesciences Corp.....	198,484	22,283,799
Eli Lilly and Co.....	254,592	61,993,152
Gilead Sciences, Inc.....	401,115	27,392,143
HCA Healthcare, Inc.....	84,001	20,849,048
* Henry Schein, Inc.....	44,429	3,560,984
* Hologic, Inc.....	81,762	6,135,420
Humana, Inc.....	41,354	17,611,014
* IDEXX Laboratories, Inc.....	27,237	18,481,122
* Illumina, Inc.....	46,660	23,131,695
* Incyte Corp.....	59,426	4,596,601
* Intuitive Surgical, Inc.....	37,874	37,550,556
* IQVIA Holdings, Inc.....	61,112	15,137,442
Johnson & Johnson.....	842,274	145,039,583
* Laboratory Corp. of America Holdings.....	31,067	9,200,492
McKesson Corp.....	50,430	10,279,147
Medtronic P.L.C.....	430,318	56,505,057
Merck & Co., Inc.....	809,862	62,254,092
* Mettler-Toledo International, Inc.....	7,449	10,977,666
* Moderna, Inc.....	97,604	34,512,774
* Organon & Co.....	81,899	2,375,890
PerkinElmer, Inc.....	36,037	6,567,023
Perrigo Co. P.L.C.....	42,191	2,026,434
Pfizer, Inc.....	1,790,386	76,646,425
Quest Diagnostics, Inc.....	42,063	5,964,533
* Regeneron Pharmaceuticals, Inc.....	33,427	19,207,488
ResMed, Inc.....	46,402	12,612,064
STERIS P.L.C.....	31,400	6,843,630
Stryker Corp.....	104,835	28,403,995
Teleflex, Inc.....	15,057	5,984,104
Thermo Fisher Scientific, Inc.....	125,707	67,883,037
UnitedHealth Group, Inc.....	301,837	124,423,248
Universal Health Services, Inc., Class B.....	25,206	4,043,294
* Vertex Pharmaceuticals, Inc.....	82,730	16,676,713
Viatis, Inc.....	387,858	5,457,162
* Waters Corp.....	19,607	7,643,005
West Pharmaceutical Services, Inc.....	23,667	9,744,414
Zimmer Biomet Holdings, Inc.....	66,792	10,915,149
Zoetis, Inc.....	151,851	30,780,198
TOTAL HEALTH CARE.....		1,597,489,043

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (8.4%)		
3M Co.....	185,405	\$36,699,066
* Alaska Air Group, Inc.....	40,654	2,359,152
Allegion P.L.C.....	28,829	3,938,041
* American Airlines Group, Inc.....	205,938	4,197,016
AMETEK, Inc.....	74,051	10,296,792
AO Smith Corp.....	42,517	2,990,221
* Boeing Co. (The).....	175,825	39,820,846
Carrier Global Corp.....	260,547	14,395,222
Caterpillar, Inc.....	175,206	36,223,841
# CH Robinson Worldwide, Inc.....	42,349	3,776,260
Cintas Corp.....	28,270	11,143,469
* Copart, Inc.....	66,308	9,747,276
CSX Corp.....	726,748	23,488,495
Cummins, Inc.....	46,783	10,858,334
Deere & Co.....	99,773	36,076,919
* Delta Air Lines, Inc.....	205,552	8,201,525
Dover Corp.....	45,794	7,653,093
Eaton Corp. P.L.C.....	127,179	20,100,641
Emerson Electric Co.....	191,573	19,327,800
Equifax, Inc.....	39,087	10,186,072
Expeditors International of Washington, Inc.....	54,006	6,926,270
Fastenal Co.....	183,056	10,025,977
FedEx Corp.....	77,936	21,818,183
Fortive Corp.....	108,806	7,905,844
Fortune Brands Home & Security, Inc.....	43,835	4,272,597
* Generac Holdings, Inc.....	20,161	8,454,717
General Dynamics Corp.....	72,982	14,306,661
General Electric Co.....	2,807,791	36,360,893
Honeywell International, Inc.....	222,149	51,936,215
* Howmet Aerospace, Inc.....	125,050	4,104,141
Huntington Ingalls Industries, Inc.....	12,942	2,654,792
IDEX Corp.....	24,291	5,506,527
IHS Markit, Ltd.....	119,380	13,948,359
Illinois Tool Works, Inc.....	92,153	20,888,321
* Ingersoll Rand, Inc.....	120,377	5,882,824
Jacobs Engineering Group, Inc.....	41,533	5,617,338
JB Hunt Transport Services, Inc.....	26,782	4,511,428
Johnson Controls International P.L.C.....	228,892	16,347,467
Kansas City Southern.....	29,103	7,793,783
L3Harris Technologies, Inc.....	65,774	14,913,597
Leidos Holdings, Inc.....	42,589	4,532,321
Lockheed Martin Corp.....	78,228	29,075,001
Masco Corp.....	81,129	4,844,213
Nielsen Holdings P.L.C.....	115,381	2,733,376
Norfolk Southern Corp.....	80,038	20,636,198
Northrop Grumman Corp.....	47,792	17,349,452
Old Dominion Freight Line, Inc.....	30,505	8,210,421
Otis Worldwide Corp.....	128,635	11,519,264
PACCAR, Inc.....	111,055	9,216,454
Parker-Hannifin Corp.....	41,157	12,842,219
Pentair P.L.C.....	52,981	3,903,110
Quanta Services, Inc.....	44,468	4,042,141
Raytheon Technologies Corp.....	484,592	42,135,274
Republic Services, Inc.....	67,385	7,975,689
Robert Half International, Inc.....	35,755	3,511,499
Rockwell Automation, Inc.....	36,994	11,372,695
Rollins, Inc.....	71,503	2,740,710
Roper Technologies, Inc.....	33,570	16,494,284
Snap-on, Inc.....	17,160	3,740,537

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Southwest Airlines Co.....	189,812	\$ 9,589,302
Stanley Black & Decker, Inc.....	51,745	10,196,352
* Teledyne Technologies, Inc.....	14,741	6,674,283
Textron, Inc.....	72,860	5,028,069
Trane Technologies P.L.C.....	76,323	15,540,126
* TransDigm Group, Inc.....	17,599	11,282,543
Union Pacific Corp.....	212,473	46,480,594
* United Airlines Holdings, Inc.....	104,277	4,871,821
United Parcel Service, Inc., Class B.....	231,348	44,270,753
* United Rentals, Inc.....	23,288	7,674,560
Verisk Analytics, Inc., Class A.....	52,094	9,894,734
Waste Management, Inc.....	124,011	18,385,871
Westinghouse Air Brake Technologies Corp.....	56,304	4,778,520
WW Grainger, Inc.....	14,029	6,237,013
Xylem, Inc.....	57,929	7,290,365
TOTAL INDUSTRIALS.....		<u>1,000,725,779</u>
INFORMATION TECHNOLOGY — (27.7%)		
Accenture P.L.C., Class A.....	203,308	64,586,885
* Adobe, Inc.....	152,885	95,037,903
* Advanced Micro Devices, Inc.....	388,616	41,267,133
* Akamai Technologies, Inc.....	52,338	6,276,373
Amphenol Corp., Class A.....	191,453	13,878,428
Analog Devices, Inc.....	117,841	19,728,940
* ANSYS, Inc.....	27,769	10,231,766
Apple, Inc.....	5,017,183	731,806,312
Applied Materials, Inc.....	293,481	41,066,796
* Arista Networks, Inc.....	17,673	6,722,633
* Autodesk, Inc.....	70,277	22,568,053
Automatic Data Processing, Inc.....	136,001	28,509,890
Broadcom, Inc.....	130,593	63,389,842
Broadridge Financial Solutions, Inc.....	37,194	6,452,787
* Cadence Design Systems, Inc.....	88,817	13,113,830
CDW Corp.....	44,591	8,175,760
Cisco Systems, Inc.....	1,347,886	74,632,448
Citrix Systems, Inc.....	39,510	3,980,633
Cognizant Technology Solutions Corp., Class A.....	169,269	12,446,350
Corning, Inc.....	248,099	10,385,424
* DXC Technology Co.....	82,423	3,295,272
* Enphase Energy, Inc.....	43,339	8,217,074
* F5 Networks, Inc.....	19,279	3,981,306
Fidelity National Information Services, Inc.....	198,343	29,563,024
* Fiserv, Inc.....	190,076	21,879,648
* FleetCor Technologies, Inc.....	26,498	6,842,314
* Fortinet, Inc.....	43,442	11,826,650
* Gartner, Inc.....	27,360	7,243,013
Global Payments, Inc.....	94,205	18,220,189
Hewlett Packard Enterprise Co.....	414,323	6,007,684
HP, Inc.....	385,138	11,118,934
Intel Corp.....	1,291,528	69,380,884
International Business Machines Corp.....	285,787	40,284,536
Intuit, Inc.....	87,400	46,319,378
* IPG Photonics Corp.....	11,633	2,537,855
Jack Henry & Associates, Inc.....	24,011	4,180,075
Juniper Networks, Inc.....	105,965	2,981,855
* Keysight Technologies, Inc.....	58,940	9,698,577
KLA Corp.....	48,943	17,039,995
Lam Research Corp.....	45,616	29,076,095
Mastercard, Inc., Class A.....	279,794	107,983,696

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Maxim Integrated Products, Inc.....	86,327	\$ 8,624,931
Microchip Technology, Inc.....	87,761	12,560,354
* Micron Technology, Inc.....	358,636	27,822,981
Microsoft Corp.....	2,408,925	686,326,822
Monolithic Power Systems, Inc.....	13,853	6,223,599
Motorola Solutions, Inc.....	54,283	12,155,049
NetApp, Inc.....	71,686	5,705,489
NortonLifeLock, Inc.....	186,746	4,635,036
NVIDIA Corp.....	797,050	155,416,780
NXP Semiconductors NV.....	88,371	18,238,891
Oracle Corp.....	581,036	50,631,477
Paychex, Inc.....	102,287	11,642,306
* Paycom Software, Inc.....	15,790	6,316,000
* PayPal Holdings, Inc.....	375,729	103,524,611
* PTC, Inc.....	33,927	4,595,412
* Qorvo, Inc.....	35,986	6,822,586
QUALCOMM, Inc.....	360,783	54,045,293
* salesforce.com, Inc.....	297,222	71,906,918
Seagate Technology Holdings P.L.C.....	63,843	5,611,800
* ServiceNow, Inc.....	63,152	37,126,429
Skyworks Solutions, Inc.....	52,962	9,772,019
* Synopsys, Inc.....	48,959	14,099,702
TE Connectivity, Ltd.....	105,869	15,612,501
Teradyne, Inc.....	53,296	6,768,592
Texas Instruments, Inc.....	295,383	56,305,907
* Trimble, Inc.....	80,209	6,857,870
* Tyler Technologies, Inc.....	13,111	6,459,003
* VeriSign, Inc.....	31,635	6,844,865
# Visa, Inc., Class A.....	541,113	133,324,832
* Western Digital Corp.....	97,755	6,347,232
Western Union Co. (The).....	132,306	3,070,822
Xilinx, Inc.....	78,983	11,834,813
* Zebra Technologies Corp., Class A.....	17,203	9,504,313
TOTAL INFORMATION TECHNOLOGY.....		3,308,671,475
MATERIALS — (2.6%)		
Air Products & Chemicals, Inc.....	70,658	20,563,598
Albemarle Corp.....	37,278	7,680,759
Amcor P.L.C.....	488,967	5,652,458
Avery Dennison Corp.....	26,307	5,542,359
Ball Corp.....	105,193	8,508,010
Celanese Corp., Class A.....	36,299	5,654,295
CF Industries Holdings, Inc.....	69,213	3,270,314
Corteva, Inc.....	236,903	10,134,710
Dow, Inc.....	238,225	14,808,066
DuPont de Nemours, Inc.....	170,812	12,819,441
Eastman Chemical Co.....	43,246	4,874,689
Ecolab, Inc.....	79,725	17,605,672
FMC Corp.....	41,368	4,424,308
Freeport-McMoRan, Inc.....	467,697	17,819,256
International Flavors & Fragrances, Inc.....	79,343	11,952,229
International Paper Co.....	125,864	7,269,905
Linde P.L.C.....	166,385	51,145,085
LyondellBasell Industries NV, Class A.....	82,483	8,193,036
Martin Marietta Materials, Inc.....	19,897	7,228,580
Mosaic Co. (The).....	111,225	3,473,557
Newmont Corp.....	256,571	16,117,790
Nucor Corp.....	95,630	9,947,433
Packaging Corp. of America.....	30,655	4,337,682

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
PPG Industries, Inc.....	75,603	\$ 12,362,603
Sealed Air Corp.....	49,194	2,791,759
Sherwin-Williams Co. (The).....	76,556	22,280,093
Vulcan Materials Co.....	42,702	7,685,933
WestRock Co.....	84,255	4,146,189
TOTAL MATERIALS.....		<u>308,289,809</u>
REAL ESTATE — (2.6%)		
Alexandria Real Estate Equities, Inc.....	43,830	8,824,732
American Tower Corp.....	145,432	41,128,170
AvalonBay Communities, Inc.....	44,691	10,181,950
Boston Properties, Inc.....	45,813	5,377,530
* CBRE Group, Inc., Class A.....	107,017	10,322,860
Crown Castle International Corp.....	138,221	26,689,093
Digital Realty Trust, Inc.....	89,749	13,835,706
Duke Realty Corp.....	119,446	6,077,412
Equinix, Inc.....	28,602	23,465,367
Equity Residential.....	109,928	9,248,243
Essex Property Trust, Inc.....	20,839	6,837,276
Extra Space Storage, Inc.....	42,821	7,456,849
Federal Realty Investment Trust.....	22,488	2,643,015
Healthpeak Properties, Inc.....	171,726	6,348,710
* Host Hotels & Resorts, Inc.....	228,482	3,639,718
# Iron Mountain, Inc.....	92,133	4,031,740
Kimco Realty Corp.....	139,830	2,982,574
Mid-America Apartment Communities, Inc.....	36,725	7,091,597
Prologis, Inc.....	236,419	30,271,089
Public Storage.....	48,597	15,185,590
Realty Income Corp.....	119,667	8,411,393
Regency Centers Corp.....	50,456	3,300,327
SBA Communications Corp.....	35,014	11,939,424
Simon Property Group, Inc.....	104,836	13,263,851
UDR, Inc.....	95,116	5,230,429
Ventas, Inc.....	120,287	7,190,757
Vornado Realty Trust.....	49,863	2,169,040
Welltower, Inc.....	133,900	11,630,554
Weyerhaeuser Co.....	239,768	8,087,375
TOTAL REAL ESTATE.....		<u>312,862,371</u>
UTILITIES — (2.5%)		
AES Corp. (The).....	212,951	5,046,939
Alliant Energy Corp.....	80,335	4,702,008
Ameren Corp.....	82,183	6,896,797
American Electric Power Co., Inc.....	159,320	14,039,278
American Water Works Co., Inc.....	58,219	9,903,634
Atmos Energy Corp.....	42,257	4,166,118
CenterPoint Energy, Inc.....	183,830	4,680,312
CMS Energy Corp.....	93,324	5,766,490
Consolidated Edison, Inc.....	109,698	8,092,421
Dominion Energy, Inc.....	257,355	19,268,169
DTE Energy Co.....	62,092	7,284,633
Duke Energy Corp.....	246,030	25,860,213
Edison International.....	121,315	6,611,668
Entergy Corp.....	64,569	6,645,442
Evergy, Inc.....	73,843	4,816,040
Eversource Energy.....	110,052	9,494,186
Exelon Corp.....	311,830	14,593,644
FirstEnergy Corp.....	175,194	6,713,434

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
NextEra Energy, Inc.....	627,355	\$ 48,870,955
NiSource, Inc.....	124,061	3,072,991
NRG Energy, Inc.....	77,138	3,181,171
Pinnacle West Capital Corp.....	36,242	3,028,019
PPL Corp.....	245,925	6,976,892
Public Service Enterprise Group, Inc.....	162,180	10,092,461
Sempra Energy.....	100,412	13,118,828
Southern Co. (The).....	337,958	21,585,377
WEC Energy Group, Inc.....	101,220	9,528,851
Xcel Energy, Inc.....	172,767	11,791,348
TOTAL UTILITIES.....		<u>295,828,319</u>
TOTAL COMMON STOCKS		
Cost (\$3,144,191,896).....		<u>11,899,990,669</u>
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	45,838,854	<u>45,838,854</u>
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	451,048	<u>5,218,626</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,195,247,741)^.....		<u>\$11,951,048,149</u>

As of July 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.....	137	09/17/21	\$30,080,428	\$30,068,075	\$(12,353)
Total Futures Contracts.....			<u>\$30,080,428</u>	<u>\$30,068,075</u>	<u>\$(12,353)</u>

Summary of the Portfolio's investments as of July 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.....	\$ 1,338,323,274	—	—	\$ 1,338,323,274
Consumer Discretionary.....	1,434,789,948	—	—	1,434,789,948
Consumer Staples.....	696,434,974	—	—	696,434,974
Energy.....	303,717,985	—	—	303,717,985
Financials.....	1,302,857,692	—	—	1,302,857,692
Health Care.....	1,597,489,043	—	—	1,597,489,043
Industrials.....	1,000,725,779	—	—	1,000,725,779
Information Technology.....	3,308,671,475	—	—	3,308,671,475
Materials.....	308,289,809	—	—	308,289,809
Real Estate.....	312,862,371	—	—	312,862,371
Utilities.....	295,828,319	—	—	295,828,319
Temporary Cash Investments.....	45,838,854	—	—	45,838,854

U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$5,218,626	—	\$ 5,218,626
Futures Contracts**.....	\$ (12,353)	—	—	(12,353)
TOTAL.....	\$11,945,817,170	\$5,218,626	—	\$11,951,035,796

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

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

July 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>\$4,247,882,310</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$4,247,882,310</u>

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

DFA INTERNATIONAL VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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>\$8,204,747,707</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$8,204,747,707</u>

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

DFA INTERNATIONAL VALUE PORTFOLIO III
SCHEDULE OF INVESTMENTS

July 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>\$3,322,456,407</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$3,322,456,407</u>

Summary of the Portfolio's Master Fund's investments as of July 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

July 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.....	<u>\$2,191,758,815</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$2,191,758,815</u>

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

EMERGING MARKETS PORTFOLIO II
SCHEDULE OF INVESTMENTS

July 31, 2021

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	<u>\$84,288,363</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$84,288,363</u>

Summary of the Portfolio's Master Fund's investments as of July 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
July 31, 2021
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
BONDS — (27.0%)			Inter-American Investment		
African Development Bank, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN			Corp., Floating Rate Note, 3M USD LIBOR + 0.090%, FRN		
(r) 0.129%, 12/15/21.....	400	\$ 400,035	(r) 0.209%, 10/12/21.....	2,250	\$2,250,193
Asian Development Bank, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN			International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.130%, FRN		
(r) 0.129%, 12/15/21.....	1,500	1,500,271	(r) 0.180%, 01/13/23.....	500	500,220
Asian Development Bank, Floating Rate Note, SOFR + 0.240%, FRN			International Finance Corp., Floating Rate Note, 1M USD LIBOR + 0.130%, FRN		
(r) 0.284%, 09/10/21.....	750	750,127	(r) 0.217%, 08/23/21.....	500	500,030
Australia & New Zealand Banking Group, Ltd., Floating Rate Note, 3M USD LIBOR + 0.870%, FRN			Kommunalbanken A.S., Floating Rate Note, 3M USD LIBOR + 0.080%, FRN		
(r) 1.020%, 11/23/21.....	1,000	1,002,602	(r)Ω 0.230%, 02/24/22.....	2,000	2,000,710
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.160%, FRN			Landeskreditbank Baden-Wuerttemberg Foerderbank, Floating Rate Note, 3M USD LIBOR + 0.120%, FRN		
(r) 0.210%, 07/15/22.....	500	500,036	(r) 0.266%, 09/27/21.....	1,750	1,750,315
Dexia Credit Local SA 1.875%, 09/15/21.....	750	751,530	Landeskreditbank Baden-Wuerttemberg Foerderbank, Floating Rate Note, SOFR + 0.350%, FRN		
EUROFIMA, Floating Rate Note, 3M USD LIBOR + 0.090%, FRN			(r) 0.399%, 03/15/22.....	800	801,104
(r) 0.246%, 11/15/21.....	1,300	1,300,299	Nederlandse Waterschapsbank NV, Floating Rate Note, 3M USD LIBOR + 0.070%, FRN		
EUROFIMA, Floating Rate Note, 3M USD LIBOR + 0.100%, FRN			(r)Ω 0.189%, 12/15/21.....	800	800,160
(r) 0.225%, 03/11/22.....	1,000	1,000,470	Svensk Exportkredit AB, Floating Rate Note, 3M USD LIBOR + 0.120%, FRN		
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.260%, FRN			(r) 0.239%, 12/13/21.....	400	400,151
(r) 0.294%, 08/19/22.....	1,134	1,136,041	Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN		
(r) 0.307%, 03/13/23.....	1,500	1,503,675	(r) 1.049%, 12/19/22.....	1,000	1,012,050
Inter-American Development Bank, Floating Rate Note, SOFR + 0.260%, FRN					
(r) 0.307%, 09/16/22.....	2,449	2,453,727			

DFA TWO-YEAR FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Toronto-Dominion Bank (The), Floating Rate Note, SOFR + 0.220%, FRN (r) 0.263%, 06/02/23.	1,500	\$ 1,501,475	U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.034%, FRN (r) 0.084%, 04/30/23.	5,900	\$ 5,900,687
Toronto-Dominion Bank (The), Floating Rate Note, SOFR + 0.240%, FRN (r) 0.290%, 01/06/23.	980	980,822	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>22,581,630</u>
Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.125%, FRN (r) 0.285%, 08/13/21.	378	<u>378,023</u>	TOTAL INVESTMENT SECURITIES (Cost \$53,252,237).....		<u>53,256,147</u>
TOTAL BONDS.....		<u>25,174,066</u>	COMMERCIAL PAPER — (42.5%) Banque Et Caisse d'Epargne de l'Etat 0.110%, 09/02/21.	250	249,981
CERTIFICATES OF DEPOSIT — (5.9%) Bank of Montreal, Floating Rate Note, 3M USD LIBOR + 0.040%, FRN (r) 0.168%, 03/10/22.	500	500,034	0.100%, 09/13/21.	500	499,950
Bank of Montreal, Floating Rate Note, SOFR + 0.200%, FRN (r) 0.250%, 02/11/22.	500	500,196	BNG Bank NV 0.056%, 08/09/21.	650	649,987
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.150%, FRN (r) 0.200%, 06/15/22.	1,000	1,000,065	0.061%, 08/09/21.	500	499,990
(r) 0.200%, 08/19/22.	1,500	1,499,802	Ω 0.061%, 08/10/21.	1,500	1,499,968
Svenska Handelsbanken AB, Floating Rate Note, 3M USD LIBOR + 0.000%, FRN (r)Ω 0.188%, 10/12/21.	1,000	1,000,072	Caisse des Depots et Consignations Ω 0.086%, 10/20/21.	250	249,945
Westpac Banking Corp., Floating Rate Note, SOFR + 0.170%, FRN (r) 0.220%, 04/19/22.	1,000	<u>1,000,282</u>	Ω 0.086%, 10/27/21.	250	249,938
TOTAL CERTIFICATES OF DEPOSIT.....		<u>5,500,451</u>	Canadian Imperial Bank of Commerce Ω 0.173%, 09/14/21.	1,250	1,249,880
U.S. TREASURY OBLIGATIONS — (24.3%) U.S. Treasury Notes 0.250%, 05/15/24.	9,000	8,983,828	CDP Financial, Inc. Ω 0.090%, 10/29/21.	1,000	999,750
2.000%, 05/31/24.	7,350	7,697,115	Ω 0.130%, 11/08/21.	250	249,935
			Corpoerative Centrale Bank 0.152%, 10/27/21.	400	399,921
			0.152%, 12/08/21.	1,400	1,399,521
			0.150%, 12/08/21.	800	799,726
			DNB NOR Bank ASA Ω 0.105%, 10/26/21.	250	249,957
			Erste Abwicklungsanstalt 0.120%, 08/04/21.	1,000	999,988
			European Investment Bank 0.060%, 09/16/21.	1,500	1,499,836
			0.081%, 10/27/21.	1,200	1,199,703
			Export Development Canada 0.112%, 09/02/21.	250	249,986
			FMS Wertmanagement Ω 0.132%, 08/10/21.	1,250	1,249,969
			0.086%, 08/12/21.	250	249,993
			Ω 0.105%, 11/02/21.	500	499,864
			KFW International Finance, Inc. 0.050%, 08/03/21.	800	799,994
			Ω 0.075%, 10/13/21.	1,000	999,812
			Ω 0.081%, 11/01/21.	250	249,941
			Ω 0.091%, 11/02/21.	500	499,879
			Kingdom of Denmark 0.041%, 08/02/21.	250	249,999
			0.071%, 08/27/21.	1,250	1,249,942

DFA TWO-YEAR FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
0.055%, 08/24/21.....	750	\$ 749,969	Ω 0.170%, 12/03/21.....	250	\$ 249,909
Massachusetts Mut Life Ins Co.			Swedbank AB		
0.051%, 08/05/21.....	1,750	1,749,980	0.170%, 11/29/21.....	250	249,914
National Securities Clearing Corp.			SwedBank AB		
Ω 0.060%, 09/03/21.....	500	499,961	0.175%, 08/25/21.....	1,370	1,369,941
Nederlandse			Total Capital Canada, Ltd.		
Waterschapsbank NV			0.183%, 08/03/21.....	2,000	1,999,981
Ω 0.105%, 10/27/21.....	1,500	1,499,592	Westpac Banking Corp., Floating Rate Note, 3M USD LIBOR + 0.100%, FRN		
Nordea Bank Abp			(r)Ω 0.180%, 02/07/22.....	1,000	<u>999,993</u>
Ω 0.065%, 09/15/21.....	500	499,948	TOTAL COMMERCIAL		
Ω 0.110%, 11/22/21.....	350	349,868	PAPER		
NRW Bank			(Cost \$39,562,397).....		<u>39,564,164</u>
Ω 0.127%, 08/03/21.....	500	499,996			
Ontario Teachers Finance Trust			Shares		
Ω 0.100%, 10/13/21.....	500	499,932	TEMPORARY CASH INVESTMENTS — (0.3%)		
Province of Alberta			State Street Institutional		
Ω 0.090%, 10/07/21.....	1,250	1,249,777	U.S. Government		
PSP Capital, Inc.			Money Market Fund		
0.130%, 08/05/21.....	250	249,997	0.025%.....	213,978	<u>213,978</u>
Ω 0.162%, 10/14/21.....	350	349,937	SECURITIES LENDING COLLATERAL — (0.0%)		
Ω 0.110%, 10/14/21.....	1,000	999,821	@§ The DFA Short Term		
Sanofi SA			Investment Fund	106	<u>1,223</u>
Ω 0.060%, 09/21/21.....	1,500	1,499,867	TOTAL INVESTMENTS — (100.0%)		
Ω 0.070%, 09/28/21.....	1,000	999,900	(Cost \$93,029,835)^^.....		<u><u>\$93,035,512</u></u>
Skandinaviska Enskilda Banken AB					
Ω 0.193%, 12/16/21.....	1,750	1,749,216			
0.190%, 12/16/21.....	750	749,664			
Svenska Handelsbanken AB					
Ω 0.180%, 11/09/21.....	1,250	1,249,646			

Summary of the Portfolio's investments as of July 31, 2021, 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>
Bonds.....	—	\$25,174,066	—	\$25,174,066
Certificates of Deposit.....	—	5,500,451	—	5,500,451
U.S. Treasury Obligations.....	—	22,581,630	—	22,581,630
Commercial Paper.....	—	39,564,164	—	39,564,164
Temporary Cash Investments.....	\$213,978	—	—	213,978
Securities Lending Collateral.....	—	1,223	—	1,223
TOTAL.....	<u>\$213,978</u>	<u>\$92,821,534</u>	<u>—</u>	<u>\$93,035,512</u>

**DFA TWO-YEAR GOVERNMENT PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 31, 2021

(Unaudited)

	<u>Face Amount</u> (000)	<u>Value†</u>
AGENCY OBLIGATIONS — (32.2%)		
Federal Home Loan Bank Discount Notes		
0.000%, 08/04/21.....	12,000	\$ 11,999,980
0.000%, 08/20/21.....	14,000	13,999,790
0.000%, 09/01/21.....	2,250	2,249,925
0.000%, 09/03/21.....	1,000	999,964
0.000%, 09/17/21.....	7,750	7,749,604
0.000%, 09/22/21.....	8,250	8,249,533
0.000%, 09/29/21.....	8,100	8,099,478
TOTAL AGENCY OBLIGATIONS.....		<u>53,348,274</u>
U.S. TREASURY OBLIGATIONS — (67.5%)		
U.S. Treasury Cash Management Bill		
0.046%, 08/24/21.....	12,750	12,749,650
U.S. Treasury Notes		
0.250%, 05/15/24.....	16,100	16,071,070
2.000%, 05/31/24.....	13,750	14,399,365
0.250%, 06/15/24.....	1,200	1,197,375
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.034%, FRN		
(r) 0.084%, 04/30/23.....	3,775	3,775,439
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.049%, FRN		
(r) 0.099%, 01/31/23.....	8,350	8,353,740
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.055%, FRN		
(r) 0.105%, 10/31/22.....	10,000	10,004,812
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.114%, FRN		
(r) 0.164%, 04/30/22.....	17,490	17,503,509
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.154%, FRN		
(r) 0.204%, 01/31/22.....	16,110	16,121,987
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.300%, FRN		
(r) 0.350%, 10/31/21.....	11,440	11,448,552
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>111,625,499</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$164,955,959).....		<u>164,973,773</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	559,581	559,581
TOTAL INVESTMENTS — (100.0%)		
(Cost \$165,515,540) ^{^^}		<u>\$165,533,354</u>

DFA TWO-YEAR GOVERNMENT PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of July 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.....	—	\$ 53,348,274	—	\$ 53,348,274
U.S. Treasury Obligations.....	—	111,625,499	—	111,625,499
Temporary Cash Investments.....	\$559,581	—	—	559,581
TOTAL.....	\$559,581	\$164,973,773	—	\$165,533,354

**GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS**

July 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.....	141,310,653	\$4,514,875,347
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	118,462,358	1,927,382,573
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.....	43,246,669	1,510,173,688
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	31,424,667	807,613,937
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	4,798,298	227,919,170
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	687,994	<u>3,508,769</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$4,302,204,146).....		<u>\$8,991,473,484</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$917,962).....	917,962	<u>917,962</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$4,303,122,108) ^{^^}		<u>\$8,992,391,446</u>

Summary of the Global Fund's investments as of July 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.....	\$8,991,473,484	—	—	\$8,991,473,484
Temporary Cash Investments.....	917,962	—	—	917,962
TOTAL.....	\$8,992,391,446	—	—	\$8,992,391,446

GLOBAL ALLOCATION 60/40 PORTFOLIO
SCHEDULE OF INVESTMENTS

July 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.....	43,398,720	\$1,386,589,100
Investment in DFA Selectively Hedged Global Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	68,228,625	672,051,952
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	37,533,409	610,668,562
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.....	13,549,741	473,156,962
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group Inc.....	40,086,065	443,351,881
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	8,772,006	225,440,563
Investment in DFA Global Core Plus Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	19,726,770	216,205,403
Investment in DFA Five-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	19,535,365	214,889,014
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group Inc.....	7,801,918	106,184,100
Investment in DFA World ex U.S. Government Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	9,640,827	101,325,091
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	1,402,701	66,628,310
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	1,590	<u>8,110</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$2,900,586,180) ^{^^}		<u><u>\$4,516,499,048</u></u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Affiliated Investment Companies.....	<u>\$4,516,499,048</u>	<u>—</u>	<u>—</u>	<u>\$4,516,499,048</u>
TOTAL	<u><u>\$4,516,499,048</u></u>	<u><u>—</u></u>	<u><u>—</u></u>	<u><u>\$4,516,499,048</u></u>

GLOBAL ALLOCATION 25/75 PORTFOLIO
SCHEDULE OF INVESTMENTS
July 31, 2021
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	31,593,781	\$ 314,358,119
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group Inc.....	28,422,976	314,358,119
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group Inc.....	4,171,655	133,284,395
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group Inc.....	8,591,067	116,924,417
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	3,454,714	56,208,196
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.....	1,261,069	44,036,540
Investment in DFA World ex U.S. Government Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....	4,017,901	42,228,141
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.....	916,808	23,561,974
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	110,405	5,244,244
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.....	292,442	<u>1,491,452</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$867,741,886).....		<u>\$1,051,695,597</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$1,041,441).....	1,041,441	<u>1,041,441</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$868,783,327) ^{^^}		<u>\$1,052,737,038</u>

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

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Affiliated Investment Companies.....	\$1,051,695,597	—	—	\$1,051,695,597
Temporary Cash Investments.....	1,041,441	—	—	1,041,441
TOTAL	<u>\$1,052,737,038</u>	<u>—</u>	<u>—</u>	<u>\$1,052,737,038</u>

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 July 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 increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolios. 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 Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities 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 July 31, 2021, the total cost of securities for federal income tax purposes was:

	Federal Tax Cost
U.S. Large Company Portfolio.....	\$3,256,953
U.S. Large Cap Value Portfolio III.....	2,268,174
DFA International Value Portfolio.....	7,355,957
DFA International Value Portfolio III.....	2,740,336
Tax-Managed U.S. Marketwide Value Portfolio II.....	876,404
Emerging Markets Portfolio II.....	21,406
DFA Two-Year Fixed Income Portfolio.....	93,030
DFA Two-Year Government Portfolio.....	165,516
Global Equity Portfolio.....	4,476,352
Global Allocation 60/40 Portfolio.....	2,981,375
Global Allocation 25/75 Portfolio.....	878,082

RECENTLY ISSUED ACCOUNTING STANDARDS

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. Management has evaluated the implications of these changes and determined that the effect on the Portfolios is expected to be immaterial.

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the "Derivatives Rule") imposes limits on the amount of derivatives contracts the Portfolios could enter, eliminate the asset segregation framework currently used by the Portfolios to comply with Section 18 of the 1940 Act, and require funds whose use of derivatives is more than a limited specified exposure to establish and maintain a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Portfolios are required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolios.

On December 3, 2020, the SEC adopted new rule 2a-5 (the "Valuation Rule") under the Investment Company Act of 1940, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund's investment adviser. Further, the SEC is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Portfolios.

CORONAVIRUS (COVID-19) PANDEMIC

The ongoing outbreak of the novel coronavirus, COVID-19, has resulted, at times, in market closures, market volatility, liquidity constraints and increased trading costs. Efforts to contain the spread of COVID-19 have resulted in global travel restrictions and disruptions of healthcare systems, business operations and supply chains, layoffs, reduced consumer demand, defaults and credit rating downgrades, and other significant economic impacts. The effects of COVID-19 have impacted global economic activity and may heighten pre-existing political, social and economic risks, domestically or globally. The full impact of the COVID-19 pandemic is unpredictable and may adversely affect a Portfolio's performance.

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 filed a second petition for certiorari with the Supreme Court, which the Supreme Court denied on April 19, 2021. As a result, the dismissal of the Individual Creditor Actions is now final.

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 Committee Action 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 Committee Action. 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 Committee Action. However, even if the plaintiff in the Committee Action were to obtain the full recovery the plaintiff seeks, 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

On June 3, 2021, President Biden issued an Executive Order titled "Addressing the Threat from Securities Investments that Finance Certain Companies of the People's Republic of China" (the "Order"). The Order restricts investment in certain companies identified as "Chinese Military Industrial Complex Companies" by the Office of Foreign Asset Control, an agency of the Department of Treasury and the Department of Defense. Management is currently evaluating the Order's effect on the Portfolios.

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