

# SEMI-ANNUAL REPORT

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six months ended: April 30, 2011 (Unaudited)

## **DFA Investment Dimensions Group Inc.**

VA U.S. Targeted Value Portfolio

VA U.S. Large Value Portfolio

VA International Value Portfolio

VA International Small Portfolio

VA Short-Term Fixed Portfolio

VA Global Bond Portfolio





Dimensional Fund Advisors  
6300 Bee Cave Road, Building One  
Austin, TX 78746

May 2011

Dear Fellow Shareholder,

We recently celebrated Dimensional's thirtieth anniversary. The firm has developed in ways we never could have predicted. Our success owes a lot to our clients, especially those we've had a long relationship with. We are proud that these relationships have been beneficial for our clients and for Dimensional.

Thirty years of growth has brought many changes. But some things haven't changed, and these have been a key to our success. We have always acted in the best interests of clients and strived to earn and maintain trust by doing what we say we are going to do. We have always worked hard to demonstrate the validity of our ideas. We never try to predict how much money our clients could make, but we have always worked to deliver a good investment experience. We continue to believe strongly in the principles of diversification and discipline. We've been fortunate to find clients sharing that belief and helping us grow into the firm we are now.

Sincerely,

A handwritten signature in black ink, appearing to read 'D. Booth'.

David G. Booth  
*Chairman and Co-Chief Executive Officer*

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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**SEMI-ANNUAL REPORT  
(Unaudited)**

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

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**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES**

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

Investment Abbreviations

ADR	American Depositary Receipt
FNMA	Federal National Mortgage Association
P.L.C.	Public Limited Company

Investment Footnotes

†	See Note B to Financial Statements.
††	Securities have generally been fair valued. See Note B to Financial Statements.
**	Calculated as a percentage of total net assets. Percentages shown parenthetically next to the category headings have been calculated as a percentage of total investments. "Other Securities" are those securities that are not among the top 50 holdings of the Fund or do not represent more than 1.0% of the net assets of the Fund. Some of the individual securities within this category may include Total or Partial Securities on Loan and/or Non-Income Producing Securities.
*	Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
^	Denominated in local currency or the Euro, unless otherwise noted.
@	Security purchased with cash proceeds from Securities on Loan.
(r)	The adjustable rate shown is effective as of April 30, 2011.
(g)	Face Amount Denominated in British Pounds.
(u)	Face Amount denominated in United States Dollars.
§	Affiliated Fund.
##	Par amount of collateral is a part of a pooled collateral facility. Value is indicative of the value allocated to this Portfolio as a part of this facility.

**Financial Highlights**

(A)	Computed using average shares outstanding.
(B)	Annualized
(C)	Non-Annualized

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

—	Amounts designated as — are either zero or rounded to zero.
SEC	Securities and Exchange Commission

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

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

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

**Actual Fund Return**

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

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

**Hypothetical Example for Comparison Purposes**

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

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

**Six Months Ended April 30, 2011**

**EXPENSE TABLES**

	<b>Beginning Account Value 11/01/10</b>	<b>Ending Account Value 04/30/11</b>	<b>Annualized Expense Ratio*</b>	<b>Expenses Paid During Period*</b>
<b>VA U.S. Targeted Value Portfolio</b>				
Actual Fund Return . . . . .	\$1,000.00	\$1,233.58	0.41%	\$2.27
Hypothetical 5% Annual Return . . . . .	\$1,000.00	\$1,022.76	0.41%	\$2.06

**DISCLOSURE OF FUND EXPENSES**

CONTINUED

	Beginning Account Value 11/01/10	Ending Account Value 04/30/11	Annualized Expense Ratio*	Expenses Paid During Period*
<b><u>VA U.S. Large Value Portfolio</u></b>				
Actual Fund Return . . . . .	\$1,000.00	\$1,220.46	0.30%	\$1.65
Hypothetical 5% Annual Return . . . . .	\$1,000.00	\$1,023.31	0.30%	\$1.51
<b><u>VA International Value Portfolio</u></b>				
Actual Fund Return . . . . .	\$1,000.00	\$1,146.74	0.49%	\$2.61
Hypothetical 5% Annual Return . . . . .	\$1,000.00	\$1,022.36	0.49%	\$2.46
<b><u>VA International Small Portfolio</u></b>				
Actual Fund Return . . . . .	\$1,000.00	\$1,182.42	0.61%	\$3.30
Hypothetical 5% Annual Return . . . . .	\$1,000.00	\$1,021.77	0.61%	\$3.06
<b><u>VA Short-Term Fixed Portfolio</u></b>				
Actual Fund Return . . . . .	\$1,000.00	\$1,002.26	0.30%	\$1.49
Hypothetical 5% Annual Return . . . . .	\$1,000.00	\$1,023.31	0.30%	\$1.51
<b><u>VA Global Bond Portfolio</u></b>				
Actual Fund Return . . . . .	\$1,000.00	\$ 993.10	0.30%	\$1.48
Hypothetical 5% Annual Return . . . . .	\$1,000.00	\$1,023.31	0.30%	\$1.51

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\* Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (181), then divided by the number of days in the year (365) to reflect the six-month period.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**DISCLOSURE OF PORTFOLIO HOLDINGS  
(Unaudited)**

The SEC requires that all Funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters on Form N-Q. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. The Form N-Q filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-Q with the SEC on March 31, 2011. It is available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

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

The fund is required to file a complete Schedule of Investments with the SEC on Form N-CSR within ten days after mailing the annual and semi-annual reports to shareholders. It will be available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

**PORTFOLIO HOLDINGS**

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

**DOMESTIC AND INTERNATIONAL EQUITY PORTFOLIOS**

<b>VA U.S. Targeted Value Portfolio</b>		<b>VA U.S. Large Value Portfolio</b>		<b>VA International Value Portfolio</b>	
Consumer Discretionary . . . . .	14.6%	Consumer Discretionary . . . . .	16.1%	Consumer Discretionary . . . . .	14.6%
Consumer Staples . . . . .	4.8%	Consumer Staples . . . . .	7.7%	Consumer Staples . . . . .	5.2%
Energy . . . . .	8.1%	Energy . . . . .	16.7%	Energy . . . . .	14.7%
Financials . . . . .	27.2%	Financials . . . . .	21.7%	Financials . . . . .	29.2%
Health Care . . . . .	7.0%	Health Care . . . . .	10.3%	Health Care . . . . .	1.6%
Industrials . . . . .	16.4%	Industrials . . . . .	13.1%	Industrials . . . . .	8.8%
Information Technology . . . . .	13.1%	Information Technology . . . . .	3.5%	Information Technology . . . . .	2.7%
Materials . . . . .	7.2%	Materials . . . . .	3.5%	Materials . . . . .	12.6%
Other . . . . .	—	Telecommunication Services . . . . .	6.1%	Telecommunication Services . . . . .	6.9%
Telecommunication Services . . . . .	1.3%	Utilities . . . . .	1.3%	Utilities . . . . .	3.7%
Utilities . . . . .	0.3%				
	<hr/>		<hr/>		<hr/>
	100.0%		100.0%		100.0%

**DISCLOSURE OF PORTFOLIO HOLDINGS  
CONTINUED**

**VA International Small Portfolio**

Consumer Discretionary . . . . .	18.6%
Consumer Staples . . . . .	6.3%
Energy . . . . .	6.3%
Financials . . . . .	11.6%
Health Care . . . . .	5.4%
Industrials . . . . .	25.8%
Information Technology . . . . .	9.3%
Materials . . . . .	14.0%
Other . . . . .	—
Real Estate Investment Trusts . . . . .	0.1%
Telecommunication Services . . . . .	0.5%
Utilities . . . . .	2.1%
	<u>100.0%</u>

**FIXED INCOME PORTFOLIOS**

**VA Short-Term Fixed Portfolio**

Corporate . . . . .	22.2%
Government . . . . .	46.3%
Foreign Corporate . . . . .	16.3%
Foreign Government . . . . .	10.9%
Supranational . . . . .	4.3%
	<u>100.0%</u>

**VA Global Bond Portfolio**

Corporate . . . . .	13.6%
Government . . . . .	10.0%
Foreign Corporate . . . . .	25.3%
Foreign Government . . . . .	36.9%
Supranational . . . . .	14.2%
	<u>100.0%</u>

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

**April 30, 2011**  
**(Unaudited)**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
<b>COMMON STOCKS — (88.1%)</b>			
<b>Consumer Discretionary — (12.9%)</b>			
#Dillard's, Inc. Class A . . . . .	15,300	\$ 734,706	0.7%
Jarden Corp. . . . .	12,066	439,082	0.4%
#Lennar Corp. Class A . . . . .	25,500	484,245	0.5%
*Mohawk Industries, Inc. . . . .	7,349	441,234	0.4%
Other Securities . . . . .		<u>13,534,135</u>	<u>12.6%</u>
Total Consumer Discretionary . . . . .		<u>15,633,402</u>	<u>14.6%</u>
<b>Consumer Staples — (4.2%)</b>			
*Constellation Brands, Inc. Class A . . . . .	19,857	444,598	0.4%
*Hain Celestial Group, Inc. . . . .	12,200	414,922	0.4%
*Ralcorp Holdings, Inc. . . . .	7,100	552,380	0.5%
*Smithfield Foods, Inc. . . . .	24,627	580,212	0.6%
*TreeHouse Foods, Inc. . . . .	7,700	467,159	0.4%
Other Securities . . . . .		<u>2,702,981</u>	<u>2.5%</u>
Total Consumer Staples . . . . .		<u>5,162,252</u>	<u>4.8%</u>
<b>Energy — (7.2%)</b>			
#Patterson-UTI Energy, Inc. . . . .	12,700	395,097	0.4%
*Plains Exploration & Production Co. . . . .	12,300	467,892	0.4%
*Rowan Cos., Inc. . . . .	11,750	489,975	0.4%
Sunoco, Inc. . . . .	12,600	537,516	0.5%
*Tesoro Petroleum Corp. . . . .	15,658	424,645	0.4%
Other Securities . . . . .		<u>6,409,783</u>	<u>6.0%</u>
Total Energy . . . . .		<u>8,724,908</u>	<u>8.1%</u>
<b>Financials — (24.0%)</b>			
American Financial Group, Inc. . . . .	12,615	451,239	0.4%
*Arch Capital Group, Ltd. . . . .	4,946	514,384	0.5%
Assurant, Inc. . . . .	16,800	666,960	0.6%
*E*Trade Financial Corp. . . . .	32,487	527,589	0.5%
#Fidelity National Financial, Inc. . . . .	26,568	410,210	0.4%
First Niagara Financial Group, Inc. . . . .	51,205	737,352	0.7%
Old Republic International Corp. . . . .	34,542	437,647	0.4%
Reinsurance Group of America, Inc. . . . .	10,860	687,438	0.6%
White Mountains Insurance Group, Ltd. . . . .	1,200	429,012	0.4%
WR Berkley Corp. . . . .	12,800	417,408	0.4%
#Zions Bancorporation . . . . .	25,548	624,649	0.6%
Other Securities . . . . .		<u>23,227,476</u>	<u>21.7%</u>
Total Financials . . . . .		<u>29,131,364</u>	<u>27.2%</u>
<b>Health Care — (6.2%)</b>			
*Alere, Inc. . . . .	11,601	430,861	0.4%
Cooper Cos., Inc. . . . .	10,700	801,430	0.7%
*Coventry Health Care, Inc. . . . .	22,200	716,394	0.7%
*LifePoint Hospitals, Inc. . . . .	11,300	470,193	0.4%
Other Securities . . . . .		<u>5,129,628</u>	<u>4.8%</u>
Total Health Care . . . . .		<u>7,548,506</u>	<u>7.0%</u>
<b>Industrials — (14.5%)</b>			
#*AGCO Corp. . . . .	9,534	548,968	0.5%
*Amerco, Inc. . . . .	6,065	616,932	0.6%
Applied Industrial Technologies, Inc. . . . .	11,359	400,518	0.4%
*EnerSys . . . . .	10,560	400,118	0.4%
*Esterline Technologies Corp. . . . .	9,859	707,876	0.6%
#GATX Corp. . . . .	9,561	404,143	0.4%
*Owens Corning, Inc. . . . .	10,700	404,888	0.4%

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

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (Continued)			
Ryder System, Inc. ....	9,234	\$ 494,019	0.5%
Seaboard Corp. ....	200	477,400	0.4%
Other Securities .....		13,132,069	12.2%
Total Industrials .....		<u>17,586,931</u>	<u>16.4%</u>
Information Technology — (11.5%)			
*Arrow Electronics, Inc. ....	16,259	741,248	0.7%
*Coherent, Inc. ....	8,397	524,896	0.5%
*IAC/InterActiveCorp .....	13,000	469,430	0.4%
*Ingram Micro, Inc. Class A .....	24,100	451,393	0.4%
*Tech Data Corp. ....	10,139	538,685	0.5%
#*Vishay Intertechnology, Inc. ....	21,233	405,126	0.4%
Other Securities .....		10,864,829	10.1%
Total Information Technology .....		<u>13,995,607</u>	<u>13.0%</u>
Materials — (6.3%)			
Ashland, Inc. ....	7,355	456,598	0.4%
Domtar Corp. ....	5,165	480,448	0.4%
Huntsman Corp. ....	23,862	497,523	0.5%
Reliance Steel & Aluminum Co. ....	9,910	561,005	0.5%
Westlake Chemical Corp. ....	13,400	879,710	0.8%
Other Securities .....		4,782,285	4.5%
Total Materials .....		<u>7,657,569</u>	<u>7.1%</u>
Other — (0.0%)			
Other Securities .....		102	0.0%
Telecommunication Services — (1.1%)			
*MetroPCS Communications, Inc. ....	31,091	523,262	0.5%
Other Securities .....		861,844	0.8%
Total Telecommunication Services .....		<u>1,385,106</u>	<u>1.3%</u>
Utilities — (0.2%)			
Other Securities .....		300,633	0.3%
TOTAL COMMON STOCKS .....		<u>107,126,380</u>	<u>99.8%</u>
RIGHTS/WARRANTS — (0.0%)			
Other Securities .....		7,414	0.0%
TEMPORARY CASH INVESTMENTS — (0.2%)			
BlackRock Liquidity Funds Tempcash Portfolio - Institutional Shares .....	207,481	207,481	0.2%

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

	<u>Shares/ Face Amount</u> (000)	<u>Value†</u>	<u>Percentage of Net Assets**</u>
SECURITIES LENDING COLLATERAL — (11.7%)			
§@DFA Short Term Investment Fund . . . . .	14,191,589	\$ 14,191,589	13.2%
@ Repurchase Agreement, UBS Securities LLC 0.06%, 05/02/11 (Collateralized by \$41,878 FNMA 3.50%, 02/01/26, valued at \$42,107) to be repurchased at \$40,880 . . . . .	\$41	40,880	0.1%
TOTAL SECURITIES LENDING COLLATERAL . . . . .		<u>14,232,469</u>	<u>13.3%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$111,331,418) . . . . .		<u>\$121,573,744</u>	<u>113.3%</u>

Summary of inputs used to value the Portfolio's investments as of April 30, 2011 is as follows (See Security Valuation Note):

	<u>Valuation Inputs</u>			
	<u>Investment in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Consumer Discretionary . . . . .	\$ 15,633,402	—	—	\$ 15,633,402
Consumer Staples . . . . .	5,162,252	—	—	5,162,252
Energy . . . . .	8,724,908	—	—	8,724,908
Financials . . . . .	29,131,364	—	—	29,131,364
Health Care . . . . .	7,548,506	—	—	7,548,506
Industrials . . . . .	17,577,117	\$ 9,814	—	17,586,931
Information Technology . . . . .	13,995,607	—	—	13,995,607
Materials . . . . .	7,657,569	—	—	7,657,569
Other . . . . .	—	102	—	102
Telecommunication Services . . . . .	1,385,106	—	—	1,385,106
Utilities . . . . .	300,633	—	—	300,633
Rights/Warrants . . . . .	2,584	4,830	—	7,414
Temporary Cash Investments . . . . .	207,481	—	—	207,481
Securities Lending Collateral . . . . .	—	14,232,469	—	14,232,469
TOTAL . . . . .	<u>\$107,326,529</u>	<u>\$14,247,215</u>	<u>—</u>	<u>\$121,573,744</u>

See accompanying Notes to Financial Statements.

**VA U.S. LARGE VALUE PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**April 30, 2011**  
**(Unaudited)**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
<b>COMMON STOCKS — (97.3%)</b>			
<b>Consumer Discretionary — (15.7%)</b>			
Carnival Corp. . . . .	39,939	\$ 1,520,478	1.0%
CBS Corp. Class B. . . . .	49,005	1,235,906	0.9%
Comcast Corp. Class A. . . . .	152,955	4,013,539	2.8%
Comcast Corp. Special Class A . . . . .	53,998	1,325,651	0.9%
*Liberty Media Corp. Interactive Class A. . . . .	44,599	779,591	0.5%
News Corp. Class A . . . . .	125,952	2,244,465	1.6%
News Corp. Class B. . . . .	43,558	823,246	0.6%
Time Warner Cable, Inc. . . . .	26,961	2,106,463	1.5%
Time Warner, Inc. . . . .	81,715	3,093,730	2.2%
Other Securities . . . . .		5,863,652	4.1%
<b>Total Consumer Discretionary . . . . .</b>		<u>23,006,721</u>	<u>16.1%</u>
<b>Consumer Staples — (7.5%)</b>			
Archer-Daniels-Midland Co. . . . .	40,983	1,517,191	1.1%
CVS Caremark Corp. . . . .	94,606	3,428,521	2.4%
Kraft Foods, Inc. Class A . . . . .	84,758	2,846,174	2.0%
Other Securities . . . . .		3,167,940	2.2%
<b>Total Consumer Staples . . . . .</b>		<u>10,959,826</u>	<u>7.7%</u>
<b>Energy — (16.3%)</b>			
Anadarko Petroleum Corp. . . . .	37,995	2,999,325	2.1%
Chesapeake Energy Corp. . . . .	43,978	1,480,739	1.0%
ConocoPhillips . . . . .	78,662	6,208,792	4.4%
Hess Corp. . . . .	21,949	1,886,736	1.3%
Marathon Oil Corp. . . . .	48,771	2,635,585	1.8%
National-Oilwell, Inc. . . . .	27,403	2,101,536	1.5%
Valero Energy Corp. . . . .	39,919	1,129,708	0.8%
Other Securities . . . . .		5,392,321	3.8%
<b>Total Energy . . . . .</b>		<u>23,834,742</u>	<u>16.7%</u>
<b>Financials — (21.1%)</b>			
Bank of America Corp. . . . .	314,881	3,866,739	2.7%
Capital One Financial Corp. . . . .	31,606	1,729,796	1.2%
*Citigroup, Inc. . . . .	1,106,011	5,076,590	3.6%
CME Group, Inc. . . . .	4,287	1,267,966	0.9%
Hartford Financial Services Group, Inc. . . . .	29,855	864,899	0.6%
Loews Corp. . . . .	28,230	1,249,460	0.9%
MetLife, Inc. . . . .	63,187	2,956,520	2.1%
Morgan Stanley . . . . .	47,194	1,234,123	0.9%
Prudential Financial, Inc. . . . .	30,401	1,928,031	1.3%
SunTrust Banks, Inc. . . . .	35,025	987,355	0.7%
Other Securities . . . . .		9,731,924	6.8%
<b>Total Financials . . . . .</b>		<u>30,893,403</u>	<u>21.7%</u>
<b>Health Care — (10.0%)</b>			
Aetna, Inc. . . . .	29,082	1,203,413	0.8%
*Humana, Inc. . . . .	11,166	849,956	0.6%
Pfizer, Inc. . . . .	203,646	4,268,420	3.0%
*Thermo Fisher Scientific, Inc. . . . .	28,066	1,683,679	1.2%
UnitedHealth Group, Inc. . . . .	36,372	1,790,594	1.3%
WellPoint, Inc. . . . .	29,986	2,302,625	1.6%
Other Securities . . . . .		2,524,818	1.8%
<b>Total Health Care . . . . .</b>		<u>14,623,505</u>	<u>10.3%</u>
<b>Industrials — (12.7%)</b>			
CSX Corp. . . . .	25,249	1,986,844	1.4%

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

	<b>Shares</b>	<b>Value†</b>	<b>Percentage of Net Assets**</b>
<b>Industrials — (Continued)</b>			
General Electric Co. . . . .	210,949	\$ 4,313,907	3.0%
Norfolk Southern Corp. . . . .	27,655	2,065,275	1.5%
Northrop Grumman Corp. . . . .	21,021	1,337,146	0.9%
Republic Services, Inc. . . . .	25,729	813,551	0.6%
Tyco International, Ltd. . . . .	15,938	776,818	0.5%
Union Pacific Corp. . . . .	35,207	3,642,868	2.6%
Other Securities . . . . .		<u>3,749,947</u>	<u>2.6%</u>
<b>Total Industrials . . . . .</b>		<u><b>18,686,356</b></u>	<u><b>13.1%</b></u>
<b>Information Technology — (3.4%)</b>			
Fidelity National Information Services, Inc. . . . .	23,644	782,616	0.5%
Other Securities . . . . .		<u>4,256,068</u>	<u>3.0%</u>
<b>Total Information Technology . . . . .</b>		<u><b>5,038,684</b></u>	<u><b>3.5%</b></u>
<b>Materials — (3.4%)</b>			
Alcoa, Inc. . . . .	73,466	1,248,922	0.9%
International Paper Co. . . . .	32,563	1,005,545	0.7%
Other Securities . . . . .		<u>2,718,422</u>	<u>1.9%</u>
<b>Total Materials . . . . .</b>		<u><b>4,972,889</b></u>	<u><b>3.5%</b></u>
<b>Telecommunication Services — (6.0%)</b>			
AT&T, Inc. . . . .	168,404	5,240,732	3.7%
CenturyLink, Inc. . . . .	19,881	810,747	0.6%
*Sprint Nextel Corp. . . . .	204,911	1,061,439	0.7%
Verizon Communications, Inc. . . . .	22,059	833,389	0.6%
Other Securities . . . . .		<u>796,247</u>	<u>0.5%</u>
<b>Total Telecommunication Services . . . . .</b>		<u><b>8,742,554</b></u>	<u><b>6.1%</b></u>
<b>Utilities — (1.2%)</b>			
Public Service Enterprise Group, Inc. . . . .	25,394	816,925	0.6%
Other Securities . . . . .		<u>992,610</u>	<u>0.7%</u>
<b>Total Utilities. . . . .</b>		<u><b>1,809,535</b></u>	<u><b>1.3%</b></u>
<b>TOTAL COMMON STOCKS . . . . .</b>		<u><b>142,568,215</b></u>	<u><b>100.0%</b></u>
<b>TEMPORARY CASH INVESTMENTS — (0.0%)</b>			
BlackRock Liquidity Funds Tempcash Portfolio - Institutional Shares . . . . .	62,239	<u>62,239</u>	<u>0.1%</u>
	<b>Shares/ Face Amount (000)</b>		
<b>SECURITIES LENDING COLLATERAL — (2.7%)</b>			
§@DFA Short Term Investment Fund . . . . .	3,894,915	3,894,915	2.7%
@ Repurchase Agreement, UBS Securities LLC 0.06%, 05/02/11 (Collateralized by \$11,494 FNMA 3.50%, 02/01/26, valued at \$11,557) to be repurchased at \$11,220 . . . . .	\$11	<u>11,220</u>	<u>0.0%</u>
<b>TOTAL SECURITIES LENDING COLLATERAL. . . . .</b>		<u><b>3,906,135</b></u>	<u><b>2.7%</b></u>
<b>TOTAL INVESTMENTS — (100.0%) (Cost \$121,810,637) . . . . .</b>		<u><u><b>\$146,536,589</b></u></u>	<u><u><b>102.8%</b></u></u>

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

Summary of inputs used to value the Portfolio's investments as of April 30, 2011 is as follows (See Security Valuation Note):

<b>Valuation Inputs</b>				
<b>Investment in Securities (Market Value)</b>				
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks				
Consumer Discretionary . . . . .	\$ 23,006,721	—	—	\$ 23,006,721
Consumer Staples . . . . .	10,959,826	—	—	10,959,826
Energy . . . . .	23,834,742	—	—	23,834,742
Financials . . . . .	30,893,403	—	—	30,893,403
Health Care . . . . .	14,623,505	—	—	14,623,505
Industrials . . . . .	18,686,356	—	—	18,686,356
Information Technology . . . . .	5,038,684	—	—	5,038,684
Materials . . . . .	4,972,889	—	—	4,972,889
Telecommunication Services . . . . .	8,742,554	—	—	8,742,554
Utilities . . . . .	1,809,535	—	—	1,809,535
Temporary Cash Investments . . . . .	62,239	—	—	62,239
Securities Lending Collateral . . . . .	—	\$3,906,135	—	3,906,135
<b>TOTAL . . . . .</b>	<b>\$142,630,454</b>	<b>\$3,906,135</b>	<b>—</b>	<b>\$146,536,589</b>

See accompanying Notes to Financial Statements.

**VA INTERNATIONAL VALUE PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**April 30, 2011**  
**(Unaudited)**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
<b>COMMON STOCKS — (86.6%)</b>			
<b>AUSTRALIA — (4.3%)</b>			
National Australia Bank, Ltd. ....	31,228	\$ 929,740	0.8%
Wesfarmers, Ltd. ....	33,137	1,213,922	1.0%
Other Securities .....		3,574,029	3.1%
<b>TOTAL AUSTRALIA .....</b>		<u>5,717,691</u>	<u>4.9%</u>
<b>AUSTRIA — (0.2%)</b>			
Other Securities .....		264,322	0.2%
<b>BELGIUM — (0.9%)</b>			
Other Securities .....		1,135,093	1.0%
<b>CANADA — (10.4%)</b>			
#Encana Corp. ....	34,656	1,164,418	1.0%
#Manulife Financial Corp. ....	40,728	731,352	0.6%
#Sun Life Financial, Inc. ....	22,308	730,200	0.6%
Suncor Energy, Inc. ....	44,754	2,062,804	1.8%
Talisman Energy, Inc. ....	30,965	747,820	0.6%
Teck Resources, Ltd. Class B. ....	17,100	929,507	0.8%
#Thomson Reuters Corp. ....	17,778	720,778	0.6%
#TransCanada Corp. ....	25,955	1,116,766	1.0%
Other Securities .....		5,781,578	4.9%
<b>TOTAL CANADA .....</b>		<u>13,985,223</u>	<u>11.9%</u>
<b>DENMARK — (1.5%)</b>			
Other Securities .....		2,033,299	1.7%
<b>FINLAND — (0.9%)</b>			
Other Securities .....		1,231,341	1.1%
<b>FRANCE — (8.6%)</b>			
#AXA SA .....	55,208	1,237,658	1.0%
Cie de Saint-Gobain SA .....	17,150	1,183,345	1.0%
Credit Agricole SA .....	46,369	771,301	0.7%
GDF Suez SA. ....	44,853	1,834,010	1.6%
Lafarge SA .....	9,439	668,303	0.6%
Societe Generale Paris SA .....	10,890	727,756	0.6%
Vivendi SA .....	54,476	1,708,093	1.5%
Other Securities .....		3,454,249	2.9%
<b>TOTAL FRANCE .....</b>		<u>11,584,715</u>	<u>9.9%</u>
<b>GERMANY — (8.8%)</b>			
Allianz SE. ....	4,151	652,169	0.5%
Allianz SE Sponsored ADR. ....	70,836	1,115,667	0.9%
Bayerische Motoren Werke AG. ....	9,433	888,105	0.8%
*Daimler AG. ....	28,284	2,185,971	1.9%
Deutsche Bank AG. ....	33,899	2,207,821	1.9%
Deutsche Telekom AG Sponsored ADR. ....	73,200	1,215,120	1.0%
#E.ON AG .....	20,713	707,953	0.6%
Munchener Rueckversicherungs-Gesellschaft AG .....	5,412	892,736	0.8%
Other Securities .....		1,958,382	1.7%
<b>TOTAL GERMANY .....</b>		<u>11,823,924</u>	<u>10.1%</u>
<b>GREECE — (0.0%)</b>			
Other Securities .....		61,974	0.1%
<b>HONG KONG — (1.3%)</b>			
Hutchison Whampoa, Ltd. ....	62,000	709,863	0.6%

**VA INTERNATIONAL VALUE PORTFOLIO  
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
HONG KONG — (Continued)			
Other Securities . . . . .		\$ 1,059,776	0.9%
TOTAL HONG KONG . . . . .		<u>1,769,639</u>	<u>1.5%</u>
IRELAND — (0.1%)			
Other Securities . . . . .		<u>129,466</u>	<u>0.1%</u>
ISRAEL — (0.7%)			
Other Securities . . . . .		<u>950,350</u>	<u>0.8%</u>
ITALY — (1.6%)			
Intesa Sanpaolo SpA . . . . .	188,353	625,607	0.5%
UniCredit SpA . . . . .	236,724	609,639	0.5%
Other Securities . . . . .		<u>868,610</u>	<u>0.8%</u>
TOTAL ITALY . . . . .		<u>2,103,856</u>	<u>1.8%</u>
JAPAN — (17.6%)			
Mitsubishi UFJ Financial Group, Inc. . . . .	409,800	1,966,871	1.7%
Mitsui & Co., Ltd. . . . .	54,300	966,273	0.8%
Sony Corp. Sponsored ADR . . . . .	29,100	823,821	0.7%
Sumitomo Mitsui Financial Group, Inc. . . . .	22,500	698,892	0.6%
Toyota Motor Corp. Sponsored ADR . . . . .	34,218	2,726,490	2.3%
Other Securities . . . . .		<u>16,356,187</u>	<u>14.0%</u>
TOTAL JAPAN . . . . .		<u>23,538,534</u>	<u>20.1%</u>
NETHERLANDS — (3.6%)			
ArcelorMittal NV . . . . .	36,543	1,350,481	1.1%
*ING Groep NV . . . . .	76,119	1,002,811	0.9%
Other Securities . . . . .		<u>2,535,273</u>	<u>2.2%</u>
TOTAL NETHERLANDS . . . . .		<u>4,888,565</u>	<u>4.2%</u>
NEW ZEALAND — (0.1%)			
Other Securities . . . . .		<u>100,822</u>	<u>0.1%</u>
NORWAY — (0.9%)			
Other Securities . . . . .		<u>1,227,746</u>	<u>1.0%</u>
PORTUGAL — (0.1%)			
Other Securities . . . . .		<u>111,118</u>	<u>0.1%</u>
SINGAPORE — (1.0%)			
Other Securities . . . . .		<u>1,313,680</u>	<u>1.1%</u>
SPAIN — (2.3%)			
#Banco Santander SA . . . . .	55,331	706,604	0.6%
Other Securities . . . . .		<u>2,426,219</u>	<u>2.1%</u>
TOTAL SPAIN . . . . .		<u>3,132,823</u>	<u>2.7%</u>
SWEDEN — (2.5%)			
Nordea Bank AB . . . . .	77,229	880,526	0.8%
Other Securities . . . . .		<u>2,497,107</u>	<u>2.1%</u>
TOTAL SWEDEN . . . . .		<u>3,377,633</u>	<u>2.9%</u>
SWITZERLAND — (4.6%)			
Credit Suisse Group AG . . . . .	18,064	822,213	0.7%
Holcim, Ltd. AG . . . . .	10,522	916,803	0.8%
Novartis AG ADR . . . . .	10,786	638,208	0.6%
Swiss Reinsurance Co., Ltd. AG . . . . .	12,607	752,216	0.6%
*UBS AG . . . . .	37,291	746,289	0.6%
Zurich Financial Services AG . . . . .	4,524	1,272,052	1.1%

**VA INTERNATIONAL VALUE PORTFOLIO  
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
SWITZERLAND — (Continued)			
Other Securities . . . . .		\$ 953,388	0.8%
TOTAL SWITZERLAND . . . . .		<u>6,101,169</u>	<u>5.2%</u>
UNITED KINGDOM — (14.6%)			
Aviva P.L.C. . . . .	93,481	699,607	0.6%
Barclays P.L.C. Sponsored ADR . . . . .	64,148	1,222,019	1.0%
BP P.L.C. Sponsored ADR . . . . .	39,956	1,843,570	1.6%
Royal Dutch Shell P.L.C. ADR . . . . .	70,906	5,556,194	4.8%
Vodafone Group P.L.C. . . . .	672,985	1,945,457	1.7%
Vodafone Group P.L.C. Sponsored ADR . . . . .	97,727	2,845,810	2.4%
Xstrata P.L.C. . . . .	46,073	1,181,726	1.0%
Other Securities . . . . .		4,339,202	3.7%
TOTAL UNITED KINGDOM . . . . .		<u>19,633,585</u>	<u>16.8%</u>
TOTAL COMMON STOCKS . . . . .		<u>116,216,568</u>	<u>99.3%</u>
RIGHTS/WARRANTS — (0.0%)			
PORTUGAL — (0.0%)			
Other Securities . . . . .		\$ 813	0.0%
SPAIN — (0.0%)			
Other Securities . . . . .		5,591	0.0%
TOTAL RIGHTS/WARRANTS . . . . .		<u>6,404</u>	<u>0.0%</u>
	<u>Face Amount (000)</u>	<u>Value†</u>	
TEMPORARY CASH INVESTMENTS — (0.2%)			
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 05/02/11 (Collateralized by \$230,000 FNMA 2.24%, 07/06/15, valued at \$235,750) to be repurchased at \$229,004 . . . . .	\$229	229,000	0.2%
	<u>Shares/ Face Amount (000)</u>		
SECURITIES LENDING COLLATERAL — (13.2%)			
\$@DFA Short Term Investment Fund . . . . .	12,375,000	12,375,000	10.6%
@ Repurchase Agreement, Deutsche Bank Securities, Inc. 0.04%, 05/02/11 (Collateralized by \$48,926,610 FNMA 2.063%(r), 06/01/35, valued at \$5,406,411)## to be repurchased at \$5,300,421 . . . . .	5,300	5,300,403	4.5%
TOTAL SECURITIES LENDING COLLATERAL . . . . .		<u>17,675,403</u>	<u>15.1%</u>
TOTAL INVESTMENTS — (100.0%)			
(Cost \$122,354,775) . . . . .		<u>\$134,127,375</u>	<u>114.6%</u>

**VA INTERNATIONAL VALUE PORTFOLIO**  
**CONTINUED**

Summary of inputs used to value the Portfolio's investments as of April 30, 2011 is as follows (See Security Valuation Note):

	<b>Valuation Inputs</b>			
	<b>Investment in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks				
Australia . . . . .	\$ 28,228	\$ 5,689,463	—	\$ 5,717,691
Austria . . . . .	—	264,322	—	264,322
Belgium . . . . .	—	1,135,093	—	1,135,093
Canada . . . . .	13,985,223	—	—	13,985,223
Denmark . . . . .	—	2,033,299	—	2,033,299
Finland . . . . .	—	1,231,341	—	1,231,341
France . . . . .	129,173	11,455,542	—	11,584,715
Germany . . . . .	2,330,787	9,493,137	—	11,823,924
Greece . . . . .	—	61,974	—	61,974
Hong Kong . . . . .	—	1,769,639	—	1,769,639
Ireland . . . . .	129,466	—	—	129,466
Israel . . . . .	117,860	832,490	—	950,350
Italy . . . . .	372,744	1,731,112	—	2,103,856
Japan . . . . .	3,550,311	19,988,223	—	23,538,534
Netherlands . . . . .	666,682	4,221,883	—	4,888,565
New Zealand . . . . .	—	100,822	—	100,822
Norway . . . . .	—	1,227,746	—	1,227,746
Portugal . . . . .	—	111,118	—	111,118
Singapore . . . . .	—	1,313,680	—	1,313,680
Spain . . . . .	795,047	2,337,776	—	3,132,823
Sweden . . . . .	377,112	3,000,521	—	3,377,633
Switzerland . . . . .	638,208	5,462,961	—	6,101,169
United Kingdom . . . . .	12,304,240	7,329,345	—	19,633,585
Rights/Warrants				
Portugal . . . . .	813	—	—	813
Spain . . . . .	5,591	—	—	5,591
Temporary Cash Investments . . . . .	—	229,000	—	229,000
Securities Lending Collateral . . . . .	—	17,675,403	—	17,675,403
<b>TOTAL . . . . .</b>	<b>\$35,431,485</b>	<b>\$98,695,890</b>	<b>—</b>	<b>\$134,127,375</b>

See accompanying Notes to Financial Statements.

**VA INTERNATIONAL SMALL PORTFOLIO  
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**April 30, 2011  
(Unaudited)**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (85.5%)			
AUSTRALIA — (6.6%)			
Other Securities .....		\$ 6,919,764	7.7%
AUSTRIA — (0.9%)			
Other Securities .....		906,445	1.0%
BELGIUM — (1.1%)			
Ackermans & van Haaren NV .....	2,011	210,373	0.2%
Other Securities .....		946,131	1.1%
TOTAL BELGIUM .....		1,156,504	1.3%
CANADA — (10.0%)			
*Celestica, Inc. ....	16,300	180,374	0.2%
*Consolidated Thompson Iron Mines, Ltd. ....	13,300	240,655	0.3%
Methanex Corp. ....	5,417	175,137	0.2%
*Quadra FNX Mining, Ltd. ....	10,651	174,824	0.2%
#Ritchie Brothers Auctioneers, Inc. ....	6,300	197,493	0.2%
#*Silver Standard Resources, Inc. ....	4,900	170,437	0.2%
Other Securities .....		9,290,951	10.3%
TOTAL CANADA .....		10,429,871	11.6%
DENMARK — (0.9%)			
Other Securities .....		950,204	1.0%
FINLAND — (2.3%)			
Yit Oyj .....	5,529	165,871	0.2%
Other Securities .....		2,187,849	2.4%
TOTAL FINLAND .....		2,353,720	2.6%
FRANCE — (4.6%)			
Arkema SA .....	2,964	308,701	0.3%
*Atos Origin SA .....	3,083	189,953	0.2%
*Cie Generale de Geophysique - Veritas SA .....	8,042	283,303	0.3%
#Neopost SA .....	1,789	170,760	0.2%
Nexans SA .....	2,122	224,897	0.3%
Zodiac Aerospace SA .....	2,571	201,781	0.2%
Other Securities .....		3,409,079	3.8%
TOTAL FRANCE .....		4,788,474	5.3%
GERMANY — (4.7%)			
#Aixtron SE .....	5,535	235,068	0.3%
Bilfinger Berger SE .....	2,546	245,099	0.3%
Rheinmetall AG .....	1,941	174,007	0.2%
Rhoen-Klinikum AG .....	7,370	168,574	0.2%
#Software AG .....	1,160	219,550	0.2%
Stada Arzneimittel AG .....	4,339	191,844	0.2%
Symrise AG .....	6,477	213,193	0.2%
Other Securities .....		3,469,698	3.9%
TOTAL GERMANY .....		4,917,033	5.5%
GREECE — (0.7%)			
Other Securities .....		711,053	0.8%
HONG KONG — (2.3%)			
Other Securities .....		2,382,433	2.6%
IRELAND — (0.8%)			
Other Securities .....		859,398	0.9%

**VA INTERNATIONAL SMALL PORTFOLIO  
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
ISRAEL — (0.7%)			
Other Securities .....		\$ 739,320	0.8%
ITALY — (3.0%)			
Bulgari SpA .....	9,945	181,138	0.2%
Prysmian SpA .....	8,904	210,181	0.3%
Other Securities .....		2,725,844	3.0%
TOTAL ITALY .....		3,117,163	3.5%
JAPAN — (17.0%)			
Other Securities .....		17,701,467	19.7%
NETHERLANDS — (1.8%)			
SBM Offshore NV .....	10,126	296,140	0.3%
Other Securities .....		1,528,030	1.7%
TOTAL NETHERLANDS .....		1,824,170	2.0%
NEW ZEALAND — (0.7%)			
Other Securities .....		687,694	0.8%
NORWAY — (1.0%)			
Other Securities .....		1,056,274	1.2%
PORTUGAL — (0.4%)			
Other Securities .....		419,861	0.5%
SINGAPORE — (1.3%)			
Other Securities .....		1,318,122	1.5%
SPAIN — (2.0%)			
Other Securities .....		2,117,425	2.3%
SWEDEN — (2.5%)			
Elekta AB Series B .....	5,600	255,572	0.3%
#Trelleborg AB Series B .....	14,007	169,509	0.2%
Other Securities .....		2,187,779	2.4%
TOTAL SWEDEN .....		2,612,860	2.9%
SWITZERLAND — (5.1%)			
Aryzta AG .....	6,721	374,888	0.4%
#*Clariant AG .....	15,895	329,979	0.4%
#Galenica Holding AG .....	362	239,040	0.2%
Helvetia Holding AG .....	360	169,025	0.2%
Sulzer AG .....	1,358	245,323	0.3%
Other Securities .....		3,964,066	4.4%
TOTAL SWITZERLAND .....		5,322,321	5.9%
UNITED KINGDOM — (15.1%)			
Babcock International Group P.L.C. ....	19,735	211,402	0.2%
Carillion P.L.C. ....	33,513	219,955	0.2%
*Cookson Group P.L.C. ....	14,023	168,235	0.2%
Croda International P.L.C. ....	6,477	203,504	0.2%
GKN P.L.C. ....	67,098	250,374	0.3%
Hiscox, Ltd. P.L.C. ....	24,784	171,052	0.2%
IG Group Holdings P.L.C. ....	23,010	180,017	0.2%
IMI P.L.C. ....	11,083	202,828	0.2%
Informa P.L.C. ....	27,716	193,388	0.2%
Logica P.L.C. ....	104,847	237,533	0.3%
Meggitt P.L.C. ....	51,855	311,996	0.4%
Michael Page International P.L.C. ....	21,322	197,349	0.2%
Mondi P.L.C. ....	21,959	218,248	0.2%

**VA INTERNATIONAL SMALL PORTFOLIO  
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
UNITED KINGDOM — (Continued)			
Pennon Group P.L.C. . . . . .	17,426	\$ 192,497	0.2%
*Rentokil Initial P.L.C. . . . . .	112,929	178,398	0.2%
Spirax-Sarco Engineering P.L.C. . . . . .	6,100	205,094	0.2%
Travis Perkins P.L.C. . . . . .	12,806	230,655	0.3%
United Business Media P.L.C. . . . . .	16,744	169,332	0.2%
William Hill P.L.C. . . . . .	44,281	165,541	0.2%
Other Securities . . . . .		<u>11,856,317</u>	<u>13.2%</u>
TOTAL UNITED KINGDOM . . . . .		<u>15,763,715</u>	<u>17.5%</u>
TOTAL COMMON STOCKS . . . . .		<u>89,055,291</u>	<u>98.9%</u>
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities . . . . .		<u>8</u>	<u>0.0%</u>
BELGIUM — (0.0%)			
Other Securities . . . . .		<u>227</u>	<u>0.0%</u>
FINLAND — (0.0%)			
Other Securities . . . . .		<u>4,429</u>	<u>0.0%</u>
GREECE — (0.0%)			
Other Securities . . . . .		<u>82</u>	<u>0.0%</u>
NORWAY — (0.0%)			
Other Securities . . . . .		<u>14</u>	<u>0.0%</u>
PORTUGAL — (0.0%)			
Other Securities . . . . .		<u>278</u>	<u>0.0%</u>
SINGAPORE — (0.0%)			
Other Securities . . . . .		<u>9,044</u>	<u>0.0%</u>
SPAIN — (0.0%)			
Other Securities . . . . .		<u>1,036</u>	<u>0.0%</u>
UNITED KINGDOM — (0.0%)			
Other Securities . . . . .		<u>277</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS . . . . .		<u>15,395</u>	<u>0.0%</u>
	<u>Shares/ Face Amount (000)</u>	<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (14.5%)			
§@DFA Short Term Investment Fund . . . . .	13,483,931	13,483,931	15.0%
@ Repurchase Agreement, Deutsche Bank Securities, Inc. 0.04%, 05/02/11 (Collateralized by \$48,926,610 FNMA 2.063%(r), 06/01/35, valued at \$1,644,769)## to be repurchased at \$1,612,524 . . . . .	\$1,613	<u>1,612,519</u>	<u>1.8%</u>
TOTAL SECURITIES LENDING COLLATERAL . . . . .		<u>15,096,450</u>	<u>16.8%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$92,731,164) . . . . .		<u>\$104,167,136</u>	<u>115.7%</u>

**VA INTERNATIONAL SMALL PORTFOLIO  
CONTINUED**

Summary of inputs used to value the Portfolio's investments as of April 30, 2011 is as follows (See Security Valuation Note):

	Valuation Inputs			
	Investment in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia . . . . .	\$ 163,900	\$ 6,755,864	—	\$ 6,919,764
Austria . . . . .	—	906,445	—	906,445
Belgium . . . . .	—	1,156,504	—	1,156,504
Canada . . . . .	10,429,871	—	—	10,429,871
Denmark . . . . .	—	950,204	—	950,204
Finland . . . . .	—	2,353,720	—	2,353,720
France . . . . .	—	4,788,474	—	4,788,474
Germany . . . . .	131	4,916,902	—	4,917,033
Greece . . . . .	—	711,053	—	711,053
Hong Kong . . . . .	22,459	2,359,974	—	2,382,433
Ireland . . . . .	929	858,469	—	859,398
Israel . . . . .	66,613	672,707	—	739,320
Italy . . . . .	—	3,117,163	—	3,117,163
Japan . . . . .	25,149	17,676,318	—	17,701,467
Netherlands . . . . .	—	1,824,170	—	1,824,170
New Zealand . . . . .	—	687,694	—	687,694
Norway . . . . .	—	1,056,274	—	1,056,274
Portugal . . . . .	—	419,861	—	419,861
Singapore . . . . .	—	1,318,122	—	1,318,122
Spain . . . . .	14,765	2,102,660	—	2,117,425
Sweden . . . . .	632	2,612,228	—	2,612,860
Switzerland . . . . .	—	5,322,321	—	5,322,321
United Kingdom . . . . .	938	15,762,777	—	15,763,715
Rights/Warrants				
Australia . . . . .	8	—	—	8
Belgium . . . . .	85	142	—	227
Finland . . . . .	—	4,429	—	4,429
Greece . . . . .	—	82	—	82
Norway . . . . .	—	14	—	14
Portugal . . . . .	278	—	—	278
Singapore . . . . .	9,044	—	—	9,044
Spain . . . . .	1,015	21	—	1,036
United Kingdom . . . . .	—	277	—	277
Securities Lending Collateral . . . . .	—	15,096,450	—	15,096,450
<b>TOTAL . . . . .</b>	<b><u>\$10,735,817</u></b>	<b><u>\$93,431,319</u></b>	<b><u>—</u></b>	<b><u>\$104,167,136</u></b>

See accompanying Notes to Financial Statements.

**VA SHORT-TERM FIXED PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**April 30, 2011  
(Unaudited)**

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
<b>AGENCY OBLIGATIONS — (39.8%)</b>					
Federal Farm Credit Bank			Citigroup Funding, Inc.		
2.250%, 04/24/12 .....	\$1,300	\$ 1,324,124	1.875%, 11/15/12 .....	\$ 600	\$ 612,564
0.400%, 11/02/12 .....	500	499,218	Ekspportfinans ASA		
Federal Home Loan Bank			5.000%, 02/14/12 .....	1,000	1,035,752
2.250%, 04/13/12 .....	2,000	2,036,668	European Investment Bank		
1.125%, 05/18/12 .....	2,300	2,318,821	2.875%, 03/15/13 .....	2,000	2,081,048
# 1.375%, 06/08/12 .....	1,200	1,213,356	General Electric Capital Corp.		
1.875%, 06/20/12 .....	1,400	1,423,773	2.200%, 06/08/12 .....	500	510,300
# 4.625%, 10/10/12 .....	300	318,067	5.250%, 10/19/12 .....	750	796,528
1.750%, 12/14/12 .....	1,000	1,018,572	2.800%, 01/08/13 .....	500	513,273
Federal Home Loan Mortgage Corporation			General Electric Capital Corp.		
1.125%, 04/25/12 .....	1,500	1,511,844	Floating Rate Note		
5.125%, 07/15/12 .....	1,500	1,586,886	(r) 0.434%, 11/01/12 .....	400	399,584
1.125%, 07/27/12 .....	2,000	2,016,658	Inter-American Development Bank		
1.000%, 08/28/12 .....	2,000	2,014,748	4.375%, 09/20/12 .....	2,100	2,210,153
# 0.375%, 11/30/12 .....	2,800	2,793,151	Japan Finance Corp.		
4.125%, 12/21/12 .....	1,100	1,163,393	2.000%, 06/24/11 .....	700	701,459
0.625%, 12/28/12 .....	1,000	1,001,119	JPMorgan Chase & Co.		
1.375%, 01/09/13 .....	1,800	1,824,334	5.375%, 10/01/12 .....	800	848,847
0.750%, 03/28/13 .....	4,500	4,509,297	JPMorgan Chase & Co. Floating Rate Note		
1.625%, 04/15/13 .....	500	509,371	(r) 1.060%, 06/13/11 .....	1,500	1,501,325
Federal National Mortgage Association			Kreditanstalt fuer Wiederaufbau		
1.875%, 04/20/12 .....	3,200	3,248,157	1.250%, 06/15/12 .....	500	504,925
4.375%, 09/15/12 .....	3,200	3,370,915	1.875%, 01/14/13 .....	1,000	1,022,091
0.500%, 10/30/12 .....	1,700	1,699,951	Landeskreditbank Baden-Wuerttemberg Foerderbank		
# 1.750%, 02/22/13 .....	3,600	3,671,017	4.875%, 01/13/12 .....	600	618,643
4.375%, 03/15/13 .....	1,000	1,069,318	Landwirtschaftliche Rentenbank		
3.250%, 04/09/13 .....	700	735,904	1.875%, 09/24/12 .....	1,500	1,528,025
Tennessee Valley Authority			Landwirtschaftliche Rentenbank AG		
6.790%, 05/23/12 .....	1,000	1,068,440	# 3.250%, 03/15/13 .....	1,000	1,046,124
<b>TOTAL AGENCY OBLIGATIONS . .</b>		<u>43,947,102</u>	Manitoba, Province of Canada		
<b>BONDS — (38.2%)</b>			2.125%, 04/22/13 .....	400	410,297
Bank of Nova Scotia Floating Rate Note			Nordea Bank Finland P.L.C.		
(r) 0.560%, 03/05/12 .....	1,750	1,752,856	Floating Rate Note		
Berkshire Hathaway, Inc. Floating Rate Note			(r) 0.791%, 02/07/13 .....	2,500	2,506,125
(r) 0.492%, 02/10/12 .....	1,000	1,001,450	Oesterreichische Kontrollbank AG		
(r) 0.742%, 02/11/13 .....	1,500	1,507,659	4.750%, 11/08/11 .....	2,000	2,045,514
BNP Paribas			Ontario, Province of Canada		
2.125%, 12/21/12 .....	500	508,148	1.875%, 11/19/12 .....	2,000	2,039,910
BNP Paribas Floating Rate Note			Royal Bank of Canada		
(r) 0.554%, 02/01/12 .....	2,000	2,000,444	2.250%, 03/15/13 .....	300	308,895

**VA SHORT-TERM FIXED PORTFOLIO  
CONTINUED**

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Royal Bank of Canada Floating Rate Note			Rabobank USA Fin Corp.		
(r) 0.460%, 12/12/12 . . . . .	\$1,000	\$ 1,000,831	0.340%, 09/08/11 . . . . .	\$1,200	\$ 1,199,252
(r) 0.423%, 01/28/13 . . . . .	1,025	1,025,122	Sheffield Receivables Corp.		
(r) 0.460%, 03/08/13 . . . . .	300	300,121	0.170%, 05/12/11 . . . . .	500	499,971
Sanofi-Aventis SA Floating Rate Note			0.260%, 05/13/11 . . . . .	400	399,974
(r) 0.508%, 03/28/13 . . . . .	1,000	1,001,567	0.160%, 05/26/11 . . . . .	250	249,965
Shell International Finance BV Floating Rate Note			TOTAL COMMERCIAL PAPER . . .		<u>14,597,193</u>
(r) 0.659%, 06/22/12 . . . . .	1,000	1,004,216			
Svenska Handelsbanken Floating Rate Note			<u>Shares</u>		
(r) 0.523%, 01/30/12 . . . . .	500	500,895	TEMPORARY CASH INVESTMENTS — (0.4%)		
(r) 0.726%, 01/18/13 . . . . .	1,000	999,210	BlackRock Liquidity Funds		
(r) 0.759%, 03/18/13 . . . . .	1,000	999,116	Tempcash Portfolio -		
Toyota Motor Credit Corp. Floating Rate Note			Institutional Shares. . . . .	496,271	<u>496,271</u>
(r) 0.463%, 11/15/12 . . . . .	500	499,772			
Wells Fargo & Co.			<u>Shares/ Face Amount</u> (000)		
4.375%, 01/31/13 . . . . .	2,200	2,322,591	SECURITIES LENDING COLLATERAL — (8.4%)		
Westpac Banking Corp.			\$@ DFA Short Term Investment		
2.250%, 11/19/12 . . . . .	500	509,591	Fund . . . . .	9,237,017	9,237,017
Westpac Banking Corp. Floating Rate Note			@ Repurchase Agreement, UBS		
(r) 0.534%, 08/17/12 . . . . .	2,000	<u>1,998,768</u>	Securities LLC 0.06%,		
TOTAL BONDS. . . . .		<u>42,173,739</u>	05/02/11 (Collateralized by		
COMMERCIAL PAPER — (13.2%)			\$27,258 FNMA 3.50%,		
Caisse Cent Desjardins			02/01/26, valued at		
0.250%, 05/02/11 . . . . .	1,700	1,699,987	\$27,407) to be		
0.245%, 05/04/11 . . . . .	800	799,990	repurchased at \$26,608 . . .	\$27	<u>26,608</u>
0.210%, 07/18/11 . . . . .	300	299,853	TOTAL SECURITIES LENDING		
Commonwealth Bank			COLLATERAL . . . . .		<u>9,263,625</u>
0.190%, 07/15/11 . . . . .	1,300	1,299,397	TOTAL INVESTMENTS — (100.0%)		
Credit Agricole North America, Inc.			(Cost \$110,214,885) . . . . .		<u>\$110,477,930</u>
0.325%, 05/24/11 . . . . .	1,000	999,901			
0.315%, 06/01/11 . . . . .	1,000	999,842			
NRW.BANK					
0.290%, 05/02/11 . . . . .	1,000	999,993			
0.280%, 05/09/11 . . . . .	1,400	1,399,962			
0.200%, 07/12/11 . . . . .	300	299,868			
Old Line Funding LLC					
0.190%, 07/28/11 . . . . .	600	599,790			
Paccar Financial Corp.					
0.230%, 05/06/11 . . . . .	1,500	1,499,965			
0.220%, 06/07/11 . . . . .	600	599,866			
0.190%, 07/13/11 . . . . .	750	749,617			

**VA SHORT-TERM FIXED PORTFOLIO  
CONTINUED**

Summary of inputs used to value the Portfolio's investments as of April 30, 2011 is as follows (See Security Valuation Note):

	<b>Valuation Inputs</b>			
	<b>Investment in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Agency Obligations . . . . .	—	\$ 43,947,102	—	\$ 43,947,102
Bonds . . . . .	—	42,173,739	—	42,173,739
Commercial Paper . . . . .	—	14,597,193	—	14,597,193
Temporary Cash Investments . . . . .	\$496,271	—	—	496,271
Securities Lending Collateral . . . . .	—	9,263,625	—	9,263,625
<b>TOTAL . . . . .</b>	<b>\$496,271</b>	<b>\$109,981,659</b>	<b>—</b>	<b>\$110,477,930</b>

See accompanying Notes to Financial Statements.

**VA GLOBAL BOND PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**April 30, 2011  
(Unaudited)**

	<u>Face Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>
<b>BONDS — (82.4%)</b>					
<b>AUSTRALIA — (5.6%)</b>					
Commonwealth Bank of Australia			FRANCE — (Continued)		
(u) 2.700%, 11/25/14 .....	700	\$ 724,682	Societe Financement de		
National Australia Bank, Ltd.			l'Economie Francaise		
(g) 5.375%, 12/08/14 .....	700	1,259,650	(u) 2.875%, 09/22/14 .....	2,000	\$ 2,078,118
Suncorp Group, Ltd.			Total Capital SA		
(g) 4.000%, 01/16/14 .....	1,300	2,278,804	(u) 2.875%, 03/18/15 .....	1,200	1,231,631
Westpac Banking Corp.			(u) 3.125%, 10/02/15 .....	1,200	1,243,586
(u) 4.200%, 02/27/15 .....	1,500	1,587,399	<b>TOTAL FRANCE</b> .....		<u>9,784,525</u>
#(u) 3.000%, 08/04/15 .....	1,500	1,509,804	<b>GERMANY — (4.5%)</b>		
<b>TOTAL AUSTRALIA</b> .....		<u>7,360,339</u>	Kreditanstalt fuer Wiederaufbau		
<b>AUSTRIA — (3.9%)</b>			(g) 3.125%, 12/08/14 .....	1,400	2,402,800
Austria Government International			(u) 4.375%, 07/21/15 .....	452	497,954
Bond			Landwirtschaftliche Rentenbank		
(u) 5.000%, 05/19/14 .....	2,200	2,427,487	(u) 3.125%, 07/15/15 .....	2,500	2,618,302
Oesterreichische			(u) 2.500%, 02/15/16 .....	400	405,138
Kontrollbank AG			<b>TOTAL GERMANY</b> .....		<u>5,924,194</u>
#(u) 1.750%, 10/05/15 .....	2,700	2,666,490	<b>JAPAN — (1.5%)</b>		
<b>TOTAL AUSTRIA</b> .....		<u>5,093,977</u>	Development Bank of Japan		
<b>CANADA — (10.2%)</b>			(u) 2.875%, 04/20/15 .....	1,000	1,039,042
Bank of Nova Scotia			Japan Finance Corp.		
(u) 3.400%, 01/22/15 .....	500	521,744	(u) 1.875%, 09/24/15 .....	1,000	979,472
(u) 2.050%, 10/07/15 .....	2,000	1,968,694	<b>TOTAL JAPAN</b> .....		<u>2,018,514</u>
British Columbia, Province of			<b>NETHERLANDS — (7.7%)</b>		
Canada			Bank Nederlandse Gemeenten		
(u) 2.850%, 06/15/15 .....	2,000	2,082,484	(u) 3.125%, 01/12/15 .....	500	521,421
Manitoba, Province of Canada			(u) 1.750%, 10/06/15 .....	800	781,607
(u) 2.625%, 07/15/15 .....	2,800	2,879,766	(g) 2.375%, 12/23/15 .....	1,000	1,635,909
Ontario, Province of Canada			Nederlandse Waterschapsbank		
#(u) 1.875%, 09/15/15 .....	2,700	2,686,497	(u) 3.000%, 03/17/15 .....	2,900	3,003,194
Ontario, Province of Canada			Rabobank Nederland		
(u) 2.950%, 02/05/15 .....	500	523,086	(g) 5.125%, 10/27/14 .....	819	1,475,518
Royal Bank of Canada			(g) 4.000%, 09/10/15 .....	600	1,039,511
(u) 2.625%, 12/15/15 .....	2,700	2,715,169	(u) 2.125%, 10/13/15 .....	1,000	979,423
<b>TOTAL CANADA</b> .....		<u>13,377,440</u>	Shell International Finance		
<b>FRANCE — (7.5%)</b>			(u) 3.100%, 06/28/15 .....	600	622,384
Agence Francaise de			<b>TOTAL NETHERLANDS</b> .....		<u>10,058,967</u>
Developpement			<b>NORWAY — (4.9%)</b>		
(g) 4.875%, 10/30/13 .....	1,200	2,157,444	Eksporfinans ASA		
BNP Paribas			(u) 3.000%, 11/17/14 .....	2,000	2,081,508
(u) 3.250%, 03/11/15 .....	3,000	3,073,746	(u) 2.000%, 09/15/15 .....	800	792,874
			Kommunalbanken		
			(u) 2.750%, 05/05/15 .....	2,500	2,583,000

**VA GLOBAL BOND PORTFOLIO  
CONTINUED**

	<u>Face Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> (000)	<u>Value<sup>†</sup></u>
NORWAY — (Continued)			UNITED		
(u) 2.375%, 01/19/16 . . . . .	900	\$ 905,087	KINGDOM — (Continued)		
TOTAL NORWAY . . . . .		<u>6,362,469</u>	United Kingdom Gilt		
			2.750%, 01/22/15 . . . . .	1,900	\$ 3,256,004
SUPRANATIONAL			TOTAL UNITED KINGDOM . . . . .		<u>11,301,836</u>
ORGANIZATION			UNITED STATES — (12.5%)		
OBLIGATIONS — (13.0%)			Bank of New York Mellon		
African Development Bank			Corp. (The)		
(u) 2.500%, 03/15/16 . . . . .	2,000	2,036,920	3.100%, 01/15/15 . . . . .	\$ 561	584,449
Asian Development Bank			2.950%, 06/18/15 . . . . .	1,000	1,029,005
#(u) 2.625%, 02/09/15 . . . . .	2,200	2,284,889	2.500%, 01/15/16 . . . . .	700	702,141
Council of Europe Development			General Electric Capital Corp.		
Bank			# 3.500%, 06/29/15 . . . . .	2,500	2,598,967
(g) 3.375%, 12/08/14 . . . . .	1,764	3,065,054	2.250%, 11/09/15 . . . . .	500	490,132
Eurofima			Microsoft Corp.		
(g) 6.125%, 10/14/14 . . . . .	300	562,669	1.625%, 09/25/15 . . . . .	2,800	2,756,046
European Bank for Reconstruction			2.500%, 02/08/16 . . . . .	700	710,384
& Development			Novartis Capital Corp.		
(g) 5.875%, 08/04/14 . . . . .	1,400	2,608,698	# 2.900%, 04/24/15 . . . . .	500	516,809
(u) 1.625%, 09/03/15 . . . . .	500	492,726	Procter & Gamble Co. (The)		
European Investment Bank			3.150%, 09/01/15 . . . . .	1,000	1,047,792
(u) 2.875%, 01/15/15 . . . . .	400	418,894	Toyota Motor Credit Corp.		
(u) 2.750%, 03/23/15 . . . . .	400	416,262	2.800%, 01/11/16 . . . . .	3,000	3,028,896
(g) 3.000%, 12/07/15 . . . . .	1,200	2,027,915	Wal-Mart Stores, Inc.		
Nordic Investment Bank			1.500%, 10/25/15 . . . . .	3,000	2,903,859
(g) 5.750%, 12/16/14 . . . . .	220	412,083	TOTAL UNITED STATES . . . . .		<u>16,368,480</u>
(u) 2.500%, 07/15/15 . . . . .	400	410,693	TOTAL BONDS . . . . .		<u>107,843,054</u>
(u) 2.250%, 03/15/16 . . . . .	2,200	<u>2,218,718</u>	AGENCY OBLIGATIONS — (9.2%)		
TOTAL SUPRANATIONAL			Federal Home Loan Bank		
ORGANIZATION			1.625%, 12/11/15 . . . . .	2,400	2,368,414
OBLIGATIONS . . . . .		<u>16,955,521</u>	Federal Home Loan Mortgage		
SWEDEN — (2.5%)			Corporation		
Svensk Exportkredit AB			1.750%, 09/10/15 . . . . .	2,500	2,488,550
(u) 3.250%, 09/16/14 . . . . .	2,700	2,843,146	Federal National Mortgage		
(u) 1.750%, 10/20/15 . . . . .	400	393,646	Association		
TOTAL SWEDEN . . . . .		<u>3,236,792</u>	# 5.000%, 04/15/15 . . . . .	2,000	2,257,044
UNITED KINGDOM — (8.6%)			1.625%, 10/26/15 . . . . .	3,200	3,159,408
Abbey National Treasury Services			5.000%, 03/15/16 . . . . .	1,500	1,700,832
P.L.C.			TOTAL AGENCY OBLIGATIONS . .		<u>11,974,248</u>
5.500%, 06/18/14 . . . . .	1,700	3,009,733			
Barclays Bank P.L.C.					
(u) 5.200%, 07/10/14 . . . . .	2,600	2,830,487			
Network Rail Infrastructure					
Finance P.L.C.					
4.875%, 11/27/15 . . . . .	1,200	2,205,612			

**VA GLOBAL BOND PORTFOLIO  
CONTINUED**

	<u>Face Amount (000)</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
Repurchase Agreement, PNC Capital Markets, Inc. 0.19%, 05/02/11 (Collateralized by \$1,065,000 FNMA 2.24%, 07/06/15, valued at \$1,091,625) to be repurchased at \$1,074,017.	\$1,074	<u>\$1,074,000</u>
	<u>Shares/ Face Amount (000)</u>	
SECURITIES LENDING COLLATERAL — (7.6%)		
§@ DFA Short Term Investment Fund . . . . .	9,928,760	<u>9,928,760</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$127,353,267) . . . . .		<u><u>\$130,820,062</u></u>

**VA GLOBAL BOND PORTFOLIO  
CONTINUED**

Summary of inputs used to value the Portfolio's investments as of April 30, 2011 is as follows (See Security Valuation Note):

	<b>Valuation Inputs</b>			
	<b>Investment in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Bonds				
Australia . . . . .	—	\$ 7,360,339	—	\$ 7,360,339
Austria . . . . .	—	5,093,977	—	5,093,977
Canada . . . . .	—	13,377,440	—	13,377,440
France . . . . .	—	9,784,525	—	9,784,525
Germany . . . . .	—	5,924,194	—	5,924,194
Japan . . . . .	—	2,018,514	—	2,018,514
Netherlands . . . . .	—	10,058,967	—	10,058,967
Norway . . . . .	—	6,362,469	—	6,362,469
Supranational Organization Obligations . . . . .	—	16,955,521	—	16,955,521
Sweden . . . . .	—	3,236,792	—	3,236,792
United Kingdom . . . . .	—	11,301,836	—	11,301,836
United States . . . . .	—	16,368,480	—	16,368,480
Agency Obligations . . . . .	—	11,974,248	—	11,974,248
Temporary Cash Investments . . . . .	—	1,074,000	—	1,074,000
Securities Lending Collateral . . . . .	—	9,928,760	—	9,928,760
Forward Currency Contracts** . . . . .	—	(1,024,152)	—	(1,024,152)
<b>TOTAL . . . . .</b>	<u>—</u>	<u>\$129,795,910</u>	<u>—</u>	<u>\$129,795,910</u>

\*\* Not reflected in the Schedule of Investments, valued at the unrealized appreciation/(depreciation) on the investment.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
**APRIL 30, 2011**  
**(Unaudited)**

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

	VA U.S. Targeted Value Portfolio	VA U.S. Large Value Portfolio	VA International Value Portfolio
<b>ASSETS:</b>			
Investments at Value (including \$13,619, \$3,769 and \$16,336 of securities on loan, respectively) . . . . .	\$ 107,134	\$ 142,568	\$ 116,223
Temporary Cash Investments at Value & Cost . . . . .	207	62	229
Collateral Received from Securities on Loan at Value & Cost . . . . .	41	11	5,300
Affiliated Collateral Received from Securities on Loan at Value & Cost . . . . .	14,192	3,895	12,375
Foreign Currencies at Value . . . . .	—	—	339
Cash . . . . .	—	—	16
Receivables:			
Investment Securities Sold . . . . .	42	86	241
Dividends, Interest and Tax Reclaims . . . . .	26	123	471
Securities Lending Income . . . . .	8	6	42
Unrealized Gain on Foreign Currency Contracts . . . . .	—	—	2
Total Assets . . . . .	121,650	146,751	135,238
<b>LIABILITIES:</b>			
Payables:			
Upon Return of Securities Loaned . . . . .	14,233	3,906	17,675
Investment Securities Purchased . . . . .	23	36	419
Fund Shares Redeemed . . . . .	25	30	10
Due to Advisor . . . . .	31	29	38
Loan Payable . . . . .	—	150	—
Accrued Expenses and Other Liabilities . . . . .	15	14	13
Total Liabilities . . . . .	14,327	4,165	18,155
<b>NET ASSETS</b> . . . . .	\$ 107,323	\$ 142,586	\$ 117,083
SHARES OUTSTANDING, \$0.01 PAR VALUE (1) . . . . .	8,419,637	8,434,135	8,631,521
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE</b> . . . . .	<b>\$ 12.75</b>	<b>\$ 16.91</b>	<b>\$ 13.56</b>
Investments at Cost . . . . .	\$ 96,892	\$ 117,842	\$ 104,450
Foreign Currencies at Cost . . . . .	\$ —	\$ —	\$ 334
<b>NET ASSETS CONSIST OF:</b>			
Paid-In Capital . . . . .	\$ 112,745	\$ 122,394	\$ 108,205
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income) . . . . .	84	540	1,065
Accumulated Net Realized Gain (Loss) . . . . .	(15,748)	(5,074)	(3,980)
Net Unrealized Foreign Exchange Gain (Loss) . . . . .	—	—	15
Net Unrealized Appreciation (Depreciation) . . . . .	10,242	24,726	11,778
<b>NET ASSETS</b> . . . . .	\$ 107,323	\$ 142,586	\$ 117,083
(1) NUMBER OF SHARES AUTHORIZED . . . . .	100,000,000	100,000,000	100,000,000

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
**APRIL 30, 2011**  
**(Unaudited)**

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

	VA International Small Portfolio	VA Short-Term Fixed Portfolio	VA Global Bond Portfolio
<b>ASSETS:</b>			
Investments at Value (including \$14,108, \$9,076 and \$9,746 of securities on loan, respectively) . . . . .	\$ 89,071	\$ 100,718	\$ 119,817
Temporary Cash Investments at Value & Cost . . . . .	—	496	1,074
Collateral Received from Securities on Loan at Value & Cost . . . . .	1,613	27	—
Affiliated Collateral Received from Securities on Loan at Value & Cost . . . . .	13,484	9,237	9,929
Foreign Currencies at Value . . . . .	769	—	—
Cash . . . . .	4	—	15
Receivables:			
Investment Securities Sold . . . . .	4	—	—
Dividends, Interest and Tax Reclaims . . . . .	380	373	1,139
Securities Lending Income . . . . .	23	1	2
Fund Shares Sold . . . . .	—	63	76
Unrealized Gain on Foreign Currency Contracts . . . . .	1	—	—
Total Assets . . . . .	105,349	110,915	132,052
<b>LIABILITIES:</b>			
Payables:			
Upon Return of Securities Loaned . . . . .	15,097	9,264	9,929
Investment Securities Purchased . . . . .	196	—	—
Fund Shares Redeemed . . . . .	11	3	2
Due to Advisor . . . . .	36	21	24
Unrealized Loss on Forward Currency Contracts . . . . .	—	—	1,024
Accrued Expenses and Other Liabilities . . . . .	10	11	13
Total Liabilities . . . . .	15,350	9,299	10,992
<b>NET ASSETS</b> . . . . .	\$ 89,999	\$ 101,616	\$ 121,060
SHARES OUTSTANDING, \$0.01 PAR VALUE (1) . . . . .	7,310,326	9,933,959	11,103,481
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE</b> . . . . .	<b>\$ 12.31</b>	<b>\$ 10.23</b>	<b>\$ 10.90</b>
Investments at Cost . . . . .	\$ 77,635	\$ 100,455	\$ 116,350
Foreign Currencies at Cost . . . . .	\$ 752	\$ —	\$ —
<b>NET ASSETS CONSIST OF:</b>			
Paid-In Capital . . . . .	\$ 76,647	\$ 101,053	\$ 116,706
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income) . . . . .	360	144	1,268
Accumulated Net Realized Gain (Loss) . . . . .	1,530	156	622
Net Unrealized Foreign Exchange Gain (Loss) . . . . .	9	—	(1,003)
Net Unrealized Appreciation (Depreciation) . . . . .	11,453	263	3,467
<b>NET ASSETS</b> . . . . .	\$ 89,999	\$ 101,616	\$ 121,060
(1) NUMBER OF SHARES AUTHORIZED . . . . .	100,000,000	100,000,000	100,000,000

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**STATEMENTS OF OPERATIONS**  
**FOR THE SIX MONTHS ENDED APRIL 30, 2011**  
**(Unaudited)**  
**(Amounts in thousands)**

	<u>VA U.S. Targeted Value Portfolio</u>	<u>VA U.S. Large Value Portfolio</u>	<u>VA International Value Portfolio</u>
<b>Investment Income</b>			
Dividends (Net of Foreign Taxes Withheld of \$0, \$0 and \$137, respectively) .....	\$ 598	\$ 1,117	\$ 1,576
Income from Securities Lending .....	50	34	78
Total Investment Income .....	<u>648</u>	<u>1,151</u>	<u>1,654</u>
<b>Expenses</b>			
Investment Advisory Services Fees .....	182	167	219
Accounting & Transfer Agent Fees .....	16	17	19
Custodian Fees .....	5	3	19
Shareholders' Reports .....	2	3	2
Directors'/Trustees' Fees & Expenses .....	1	1	1
Professional Fees .....	3	2	2
Other .....	3	3	3
Total Expenses .....	<u>212</u>	<u>196</u>	<u>265</u>
<b>Net Investment Income (Loss) .....</b>	<u>436</u>	<u>955</u>	<u>1,389</u>
<b>Realized and Unrealized Gain (Loss)</b>			
Net Realized Gain (Loss) on:			
Investment Securities Sold .....	2,269	3,854	466
Foreign Currency Transactions .....	—	—	20
Change in Unrealized Appreciation (Depreciation) of:			
Investment Securities and Foreign Currency .....	18,733	21,698	13,239
Translation of Foreign Currency Denominated Amounts ..	—	—	4
<b>Net Realized and Unrealized Gain (Loss) .....</b>	<u>21,002</u>	<u>25,552</u>	<u>13,729</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations .....</b>	<u>\$21,438</u>	<u>\$26,507</u>	<u>\$15,118</u>

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**STATEMENTS OF OPERATIONS**  
**FOR THE SIX MONTHS ENDED APRIL 30, 2011**  
**(Unaudited)**  
**(Amounts in thousands)**

	<u>VA International Small Portfolio</u>	<u>VA Short-Term Fixed Portfolio</u>	<u>VA Global Bond Portfolio</u>
<b>Investment Income</b>			
Dividends (Net of Foreign Taxes Withheld of \$75, \$0 and \$0, respectively) .....	\$ 929	—	—
Interest .....	—	\$ 368	\$ 1,407
Income from Securities Lending.....	89	2	7
Total Investment Income .....	<u>1,018</u>	<u>370</u>	<u>1,414</u>
<b>Expenses</b>			
Investment Advisory Services Fees.....	209	119	138
Accounting & Transfer Agent Fees .....	17	15	18
Custodian Fees .....	22	1	4
Shareholders' Reports .....	2	2	3
Filing Fees .....	—	—	1
Directors'/Trustees' Fees & Expenses .....	—	1	1
Professional Fees .....	2	2	2
Other .....	3	2	2
Total Expenses .....	<u>255</u>	<u>142</u>	<u>169</u>
<b>Net Investment Income (Loss) .....</b>	<u>763</u>	<u>228</u>	<u>1,245</u>
<b>Realized and Unrealized Gain (Loss)</b>			
Net Realized Gain (Loss) on:			
Investment Securities Sold .....	2,725	160	965
Foreign Currency Transactions.....	20	—	(330)
Change in Unrealized Appreciation (Depreciation) of:			
Investment Securities and Foreign Currency.....	10,575	(167)	(1,790)
Translation of Foreign Currency Denominated Amounts..	3	—	(597)
<b>Net Realized and Unrealized Gain (Loss) .....</b>	<u>13,323</u>	<u>(7)</u>	<u>(1,752)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u>\$14,086</u>	<u>\$ 221</u>	<u>\$ (507)</u>

See accompanying Notes to Financial Statements.

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

	VA U.S. Targeted Value Portfolio		VA U.S. Large Value Portfolio	
	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010
	(Unaudited)		(Unaudited)	
<b>Increase (Decrease) in Net Assets</b>				
Operations:				
Net Investment Income (Loss) .....	\$ 436	\$ 553	\$ 955	\$ 2,078
Net Realized Gain (Loss) on:				
Investment Securities Sold .....	2,269	(2,265)	3,854	6,279
Futures .....	—	77	—	49
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities .....	18,733	19,038	21,698	10,503
Net Increase (Decrease) in Net Assets Resulting from Operations .....	<u>21,438</u>	<u>17,403</u>	<u>26,507</u>	<u>18,909</u>
Distributions From:				
Net Investment Income .....	(634)	(694)	(2,142)	(1,802)
Total Distributions .....	<u>(634)</u>	<u>(694)</u>	<u>(2,142)</u>	<u>(1,802)</u>
Capital Share Transactions (1):				
Shares Issued .....	4,797	22,094	9,766	24,655
Shares Issued in Lieu of Cash Distributions .....	634	694	2,142	1,802
Shares Redeemed .....	(12,763)	(12,953)	(16,359)	(20,726)
Net Increase (Decrease) from Capital Share Transactions .....	<u>(7,332)</u>	<u>9,835</u>	<u>(4,451)</u>	<u>5,731</u>
Total Increase (Decrease) in Net Assets .....	13,472	26,544	19,914	22,838
<b>Net Assets</b>				
Beginning of Period .....	93,851	67,307	122,672	99,834
End of Period .....	<u>\$107,323</u>	<u>\$ 93,851</u>	<u>\$142,586</u>	<u>\$122,672</u>
<b>(1) Shares Issued and Redeemed:</b>				
Shares Issued .....	409	2,143	622	1,768
Shares Issued in Lieu of Cash Distributions .....	56	80	147	146
Shares Redeemed .....	(1,065)	(1,343)	(1,044)	(1,565)
Net Increase (Decrease) from Shares Issued and Redeemed .....	<u>(600)</u>	<u>880</u>	<u>(275)</u>	<u>349</u>
<b>Undistributed Net Investment Income (Distributions in Excess of Net Investment Income) .....</b>	<b>\$ 84</b>	<b>\$ 282</b>	<b>\$ 540</b>	<b>\$ 1,727</b>

See accompanying Notes to Financial Statements.

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

	VA International Value Portfolio		VA International Small Portfolio	
	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010
	(Unaudited)		(Unaudited)	
<b>Increase (Decrease) in Net Assets</b>				
Operations:				
Net Investment Income (Loss) .....	\$ 1,389	\$ 1,952	\$ 763	\$ 1,233
Net Realized Gain (Loss) on:				
Investment Securities Sold .....	466	408	2,725	807
Futures .....	—	(14)	—	(160)
Foreign Currency Transactions .....	20	28	20	23
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency .....	13,239	6,509	10,575	8,980
Translation of Foreign Currency Denominated Amounts ..	4	6	3	4
Net Increase (Decrease) in Net Assets Resulting from Operations .....	<u>15,118</u>	<u>8,889</u>	<u>14,086</u>	<u>10,887</u>
Distributions From:				
Net Investment Income .....	<u>(2,109)</u>	<u>(1,910)</u>	<u>(1,598)</u>	<u>(1,130)</u>
Total Distributions .....	<u>(2,109)</u>	<u>(1,910)</u>	<u>(1,598)</u>	<u>(1,130)</u>
Capital Share Transactions (1):				
Shares Issued .....	8,479	31,939	6,736	17,596
Shares Issued in Lieu of Cash Distributions .....	2,109	1,910	1,598	1,130
Shares Redeemed .....	<u>(10,115)</u>	<u>(12,577)</u>	<u>(8,971)</u>	<u>(9,289)</u>
Net Increase (Decrease) from Capital Share Transactions .....	<u>473</u>	<u>21,272</u>	<u>(637)</u>	<u>9,437</u>
Total Increase (Decrease) in Net Assets .....	13,482	28,251	11,851	19,194
<b>Net Assets</b>				
Beginning of Period .....	<u>103,601</u>	<u>75,350</u>	<u>78,148</u>	<u>58,954</u>
End of Period .....	<u>\$117,083</u>	<u>\$103,601</u>	<u>\$89,999</u>	<u>\$78,148</u>
<b>(1) Shares Issued and Redeemed:</b>				
Shares Issued .....	674	2,819	594	1,812
Shares Issued in Lieu of Cash Distributions .....	176	170	148	123
Shares Redeemed .....	<u>(803)</u>	<u>(1,122)</u>	<u>(791)</u>	<u>(984)</u>
Net Increase (Decrease) from Shares Issued and Redeemed .....	<u>47</u>	<u>1,867</u>	<u>(49)</u>	<u>951</u>
<b>Undistributed Net Investment Income (Distributions in Excess of Net Investment Income) .....</b>	<b>\$ 1,065</b>	<b>\$ 1,785</b>	<b>\$ 360</b>	<b>\$ 1,195</b>

See accompanying Notes to Financial Statements.

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

	VA Short-Term Fixed Portfolio		VA Global Bond Portfolio	
	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010
	(Unaudited)		(Unaudited)	
<b>Increase (Decrease) in Net Assets</b>				
Operations:				
Net Investment Income (Loss) .....	\$ 228	\$ 521	\$ 1,245	\$ 2,626
Net Realized Gain (Loss) on:				
Investment Securities Sold .....	160	414	965	3,190
Foreign Currency Transactions .....	—	—	(330)	2,065
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency .....	(167)	54	(1,790)	(258)
Translation of Foreign Currency Denominated Amounts ..	—	—	(597)	(137)
Net Increase (Decrease) in Net Assets Resulting from Operations .....	221	989	(507)	7,486
Distributions From:				
Net Investment Income .....	(489)	(1,247)	(4,536)	(3,642)
Net Short-Term Gains .....	(262)	—	(455)	—
Net Long-Term Gains .....	(149)	(508)	(2,681)	—
Total Distributions .....	(900)	(1,755)	(7,672)	(3,642)
Capital Share Transactions (1):				
Shares Issued .....	16,391	17,291	17,825	19,626
Shares Issued in Lieu of Cash Distributions .....	900	1,755	7,672	3,642
Shares Redeemed .....	(4,162)	(11,362)	(4,212)	(8,799)
Net Increase (Decrease) from Capital Share Transactions .....	13,129	7,684	21,285	14,469
Total Increase (Decrease) in Net Assets .....	12,450	6,918	13,106	18,313
<b>Net Assets</b>				
Beginning of Period .....	89,166	82,248	107,954	89,641
End of Period .....	\$101,616	\$ 89,166	\$121,060	\$107,954
<b>(1) Shares Issued and Redeemed:</b>				
Shares Issued .....	1,604	1,686	1,632	1,741
Shares Issued in Lieu of Cash Distributions .....	89	172	714	328
Shares Redeemed .....	(407)	(1,107)	(378)	(770)
Net Increase (Decrease) from Shares Issued and Redeemed .....	1,286	751	1,968	1,299
<b>Undistributed Net Investment Income (Distributions in Excess of Net Investment Income) .....</b>	<b>\$ 144</b>	<b>\$ 405</b>	<b>\$ 1,268</b>	<b>\$ 4,559</b>

See accompanying Notes to Financial Statements.

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

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

	VA U.S. Targeted Value Portfolio					VA U.S. Large Value Portfolio								
	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2009	Period Dec. 1, 2007 to Oct. 31, 2008	Year Ended Nov. 30, 2006	Year Ended Nov. 30, 2005	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010	Period Dec. 1, 2007 to Oct. 31, 2008	Year Ended Nov. 30, 2006	Year Ended Nov. 30, 2005				
Net Asset Value, Beginning of Period . . . . .	\$ 10.40	\$ 8.27	\$ 8.13	\$ 13.25	\$ 17.23	\$ 16.57	\$ 16.95	(Unaudited) \$ 14.09	\$ 11.94	\$ 11.10	\$ 17.45	\$ 18.89	\$ 16.93	\$ 15.01
Income from Investment Operations	0.05(A)	0.07(A)	0.08(A)	0.12(A)	0.15(A)	0.15(A)	0.05	0.11(A)	0.25(A)	0.23(A)	0.27(A)	0.24(A)	0.25(A)	0.19
Net Investment Income (Loss) . . . . .	2.37	2.15	0.24	(3.98)	(1.85)	2.63	1.42	2.96	2.12	0.92	(6.40)	(0.30)	2.60	1.88
Net Gains (Losses) on Securities (Realized and Unrealized) . . . . .	2.42	2.22	0.32	(3.86)	(1.70)	2.78	1.47	3.07	2.37	1.15	(6.13)	(0.06)	2.85	2.07
Total from Investment Operations . . . . .	(0.07)	(0.09)	(0.14)	(0.14)	(0.14)	(0.05)	(0.06)	(0.25)	(0.22)	(0.31)	(0.22)	(0.22)	(0.20)	(0.15)
Less Distributions	—	—	(0.04)	(1.12)	(2.14)	(2.07)	(1.79)	—	—	—	—	(1.16)	(0.69)	—
Net Investment Income . . . . .	(0.07)	(0.09)	(0.18)	(1.26)	(2.28)	(2.12)	(1.85)	(0.25)	(0.22)	(0.31)	(0.22)	(1.38)	(0.89)	(0.15)
Net Asset Value, End of Period . . . . .	\$ 12.75	\$ 10.40	\$ 8.27	\$ 8.13	\$ 13.25	\$ 17.23	\$ 16.57	\$ 16.91	\$ 14.09	\$ 11.94	\$ 11.10	\$ 17.45	\$ 18.89	\$ 16.93
Total Return . . . . .	23.36%(C)	27.00%	4.32%	(32.03)% (C)	(11.45)%	19.33%	9.61%	22.05%(C)	20.08%	11.01%	(35.56)% (C)	(0.47)%	17.74%	13.91%
Net Assets, End of Period (thousands) . . . . .	\$107,323	\$93,851	\$67,307	\$69,829	\$101,695	\$100,337	\$77,914	\$142,586	\$122,672	\$99,834	\$89,009	\$140,825	\$120,776	\$86,031
Ratio of Expenses to Average Net Assets . . . . .	0.41%(B)	0.42%	0.45%	0.50%(B)	0.56%	0.57%	0.63%	0.30%(B)	0.30%	0.33%	0.31%(B)	0.28%	0.32%	0.38%
Ratio of Net Investment Income to Average Net Assets . . . . .	0.85%(B)	0.68%	1.11%	1.24%(B)	1.01%	0.93%	0.33%	1.45%(B)	1.87%	2.24%	1.86%(B)	1.28%	1.44%	1.27%
Portfolio Turnover Rate . . . . .	5%(C)	32%	19%	23%(C)	32%	38%	35%	7%(C)	33%	38%	21%(C)	9%	14%	13%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

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

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

	VA International Value Portfolio					VA International Small Portfolio					
	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010	Year Ended Nov. 30, 2009	Period Dec. 1, 2007 to Oct. 31, 2008	Year Ended Nov. 30, 2005	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2010	Year Ended Oct. 31, 2009	Period Dec. 1, 2007 to Oct. 31, 2008	Year Ended Nov. 30, 2006	Year Ended Nov. 30, 2005
Net Asset Value, Beginning of Period . . . . .	\$ 12.07	\$ 11.22	\$ 10.20	\$ 21.98	\$ 16.08	(Unaudited) \$ 10.62	\$ 9.20	\$ 7.33	\$ 15.41	\$ 14.76	\$ 11.22
Income from Investment Operations	0.16(A)	0.25(A)	0.27(A)	0.57(A)	0.55(A)	0.10(A)	0.18(A)	0.18(A)	0.32(A)	0.28(A)	0.22
Net Investment Income (Loss) . . . . .	1.58	0.89	2.47	(9.89)	4.91	1.81	1.42	2.46	(6.75)	1.63	1.92
Net Gains (Losses) on Securities (Realized and Unrealized) . . . . .	1.74	1.14	2.74	(9.32)	5.46	1.91	1.60	2.64	(6.43)	1.91	2.14
Total from Investment Operations . . . . .	(0.25)	(0.29)	(0.54)	(0.66)	(0.38)	(0.22)	(0.18)	(0.28)	(0.27)	(0.22)	(0.21)
Less Distributions	—	—	(1.18)	(1.80)	(0.79)	—	—	(0.49)	(1.38)	(1.31)	(0.22)
Net Investment Income . . . . .	(0.25)	(0.29)	(1.72)	(2.46)	(1.17)	(0.22)	(0.18)	(0.77)	(1.65)	(1.26)	(0.43)
Net Realized Gains . . . . .	\$ 13.56	\$ 12.07	\$ 11.22	\$ 10.20	\$ 20.37	\$ 12.31	\$ 10.62	\$ 9.20	\$ 7.33	\$ 15.41	\$ 12.93
Total Distributions . . . . .	14.67%(C)	10.35%	33.92%	(47.39)%(C)	36.16%	18.24%(C)	17.68%	41.04%	(46.30)%(C)	28.59%	19.72%
Net Asset Value, End of Period . . . . .	\$117,083	\$103,601	\$75,350	\$60,973	\$91,603	\$89,999	\$78,148	\$68,954	\$44,770	\$79,720	\$43,662
Ratio of Expenses to Average Net Assets . . . . .	0.49%(B)	0.50%	0.52%	0.49%(B)	0.49%	0.61%(B)	0.63%	0.66%	0.62%(B)	0.62%	0.73%
Ratio of Net Investment Income to Average Net Assets . . . . .	2.56%(B)	2.28%	3.03%	3.73%(B)	3.09%	1.84%(B)	1.87%	2.41%	2.90%(B)	1.84%	1.86%
Portfolio Turnover Rate . . . . .	9%(C)	21%	20%	18%(C)	13%	5%(C)	9%	14%	18%(C)	20%	21%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

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

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

	VA Short-Term Fixed Portfolio						VA Global Bond Portfolio					
	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2009	Period Dec. 1, 2007 to Oct. 31, 2008	Year Ended Nov. 30, 2007	Year Ended Nov. 30, 2006	Year Ended Nov. 30, 2005	Six Months Ended April 30, 2011	Year Ended Oct. 31, 2009	Period Dec. 1, 2007 to Oct. 31, 2008	Year Ended Nov. 30, 2007	Year Ended Nov. 30, 2006	Year Ended Nov. 30, 2005
Net Asset Value, Beginning of Period . . . . .	\$ 10.31	\$ 10.42	\$ 10.34	\$ 10.56	\$ 10.44	\$ 10.20	(Unaudited) \$ 11.82	\$ 10.97	\$ 10.95	\$ 10.46	\$ 10.55	\$ 10.55
Income from Investment Operations	0.02(A)	0.06(A)	0.19(A)	0.29(A)	0.51(A)	0.26	0.12(A)	0.28(A)	0.24(A)	0.32(A)	0.27(A)	0.33(A)
Net Investment Income (Loss) . . . . .	0.01	0.05	0.20	(0.04)	(0.01)	(0.06)	(0.21)	0.57	—	0.21	0.12	(0.12)
Net Gains (Losses) on Securities (Realized and Unrealized) . . . . .	0.03	0.11	0.39	0.25	0.50	0.20	(0.09)	0.85	0.24	0.53	0.39	0.21
Total from Investment Operations . . . . .	(0.06)	(0.16)	(0.31)	(0.47)	(0.38)	(0.14)	(0.49)	(0.38)	(0.22)	(0.04)	(0.48)	(0.21)
Less Distributions	(0.05)	(0.06)	—	—	—	—	(0.34)	—	—	—	—	—
Net Investment Income . . . . .	(0.11)	(0.22)	(0.31)	(0.47)	(0.38)	(0.14)	(0.83)	(0.38)	(0.22)	(0.04)	(0.48)	(0.21)
Net Realized Gains . . . . .	\$ 10.23	\$ 10.31	\$ 10.42	\$ 10.34	\$ 10.56	\$ 10.26	\$ 10.90	\$ 11.44	\$ 10.97	\$ 10.95	\$ 10.46	\$ 10.55
Net Asset Value, End of Period . . . . .	0.23%(C)	1.09%	3.84%	2.48%(C)	4.99%	4.49%	(0.69)%(C)	7.61%	2.18%(C)	5.06%	3.90%	1.98%
Total Return . . . . .	\$101,616	\$89,166	\$82,248	\$86,805	\$83,736	\$52,364	\$121,060	\$89,641	\$92,313	\$96,146	\$77,418	\$61,828
Net Assets, End of Period (thousands) . . . . .	0.30%(B)	0.30%	0.34%	0.31%(B)	0.31%	0.34%	0.30%(B)	0.31%	0.32%(B)	0.31%	0.33%	0.41%
Ratio of Expenses to Average Net Assets . . . . .	0.48%(B)	0.60%	1.85%	3.03%(B)	4.93%	2.77%	2.22%(B)	2.51%	2.42%(B)	3.02%	2.59%	3.12%
Ratio of Net Investment Income to Average Net Assets . . . . .	38%(C)	79%	68%	20%(C)	22%	31%	30%(C)	80%	61%(C)	85%	97%	75%
Portfolio Turnover Rate . . . . .	See page 1 for the Definitions of Abbreviations and Footnotes.											

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**NOTES TO FINANCIAL STATEMENTS**  
**(Unaudited)**

**A. Organization:**

DFA Investment Dimensions Group Inc. (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered, without a sales charge, to institutional investors, retirement plans, and clients of registered investment advisors. The Fund consists of sixty operational portfolios, six of which (the “Portfolios”) are included in this report and the remaining fifty-four are presented in separate reports. The Portfolios are only available through a select group of insurance products.

At a regular meeting of the Board of Directors/Trustees (the “Board”) on September 16, 2008, the Board voted to change the fiscal and tax year ends of the Portfolios from November 30 to October 31.

**B. Significant Accounting Policies:**

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

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

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

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

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors/Trustees. These securities are generally categorized as Level 2 in the hierarchy. 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 the Investment Committee of the Advisor) occur before the net asset value is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios and International Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 11:00 p.m. PT), which is fourteen hours prior to the close of the NYSE (normally, 1:00 p.m. PT) and the time that the net asset values of the International Equity Portfolios are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the time the International Equity Portfolios price their shares at the close of the NYSE, the International Equity Portfolios will fair value their foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets' perceptions and trading activities on the International Equity Portfolios' foreign investments since the last closing prices of the foreign investments were calculated on their primary foreign securities markets or exchanges. For these purposes, the Board of Directors/Trustees of the Fund have determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable. Fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the International Equity Portfolios utilizes data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When an International Equity Portfolio uses fair value pricing, the values assigned to the International Equity Portfolio's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges.

Debt securities held by VA Short-Term Fixed Portfolio and VA Global Bond Portfolio (the "Fixed Income Portfolios"), are valued on the basis of 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 which are traded over-the counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. Securities for which quotations are not readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors/Trustees. These valuations are generally categorized as Level 2 in the hierarchy.

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

A summary of the inputs used to value the Portfolios' net assets by each major security type, industry and/or country is disclosed at the end of the Summary Schedule of Portfolio Holdings/Schedule of Investments. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The Portfolios did not have any significant transfers between Level 1 and Level 2 during the six months ended April 30, 2011.

2. *Foreign Currency Translation:* Securities and other assets and liabilities of the International Equity Portfolios and VA Global Bond Portfolio whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recently quoted bid and asked prices for the U.S. dollar as quoted by generally recognized reliable sources. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked to market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. VA Global Bond Portfolio also enters into forward currency contracts solely for the purpose of hedging against fluctuations in currency exchange rates. These contracts are also marked to market daily based on daily exchange rates.

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

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates on securities transactions, and the difference between amount of interest, dividends and foreign withholding taxes recorded on the books of the International Equity Portfolios and VA Global Bond Portfolio and the U.S. dollar equivalent amounts actually received or paid.

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

Each Director has the option to receive their distribution of proceeds in one of the following methods: lump sum; annual installments over a period of agreed upon years; or quarterly installments over a period of agreed upon years. Each Director shall have the right in a notice of election to defer compensation (the “Notice”) to elect to defer the receipt of the Director’s deferred compensation until a date specified by such Director in the Notice, which date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of the Fund; and (ii) five years following the effective date of the Director’s first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director’s deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board of the Fund (unless the Director files an amended Notice selecting a different distribution date). As of April 30, 2011, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

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

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

**C. Investment Advisor:**

Dimensional Fund Advisors LP (“Dimensional” or “the Advisor”) provides investment advisory services to the Portfolios. For the six months ended April 30, 2011, the Portfolios’ investment advisory fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

VA U.S. Targeted Value Portfolio.....	0.35%
VA U.S. Large Value Portfolio.....	0.25%
VA International Value Portfolio.....	0.40%

VA International Small Portfolio .....	0.50%
VA Short-Term Fixed Portfolio.....	0.25%
VA Global Bond Portfolio .....	0.25%*

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

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

Certain Officers and Directors/Trustees of the Advisor are also Officers and Directors/Trustees of the Fund; however, such Officers and Directors/Trustees (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the six months ended April 30, 2011, the total related amounts paid by the Fund to the CCO were \$109 (in thousands). The total related amounts paid by each of the Portfolios are included in Other Expenses on the Statement of Operations.

**D. Deferred Compensation:**

At April 30, 2011, the total liability for deferred compensation to Directors/Trustees is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amounts in thousands):

VA U.S. Targeted Value Portfolio.....	\$2
VA U.S. Large Value Portfolio.....	3
VA International Value Portfolio .....	3
VA International Small Portfolio .....	2
VA Short-Term Fixed Portfolio.....	3
VA Global Bond Portfolio .....	3

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

For the six months ended April 30, 2011, the Portfolios made the following purchases and sales of investment securities, other than short-term securities (amounts in thousands):

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
VA U.S. Targeted Value Portfolio.....	—	—	\$ 5,547	\$13,002
VA U.S. Large Value Portfolio.....	—	—	9,282	14,449
VA International Value Portfolio .....	—	—	9,682	10,089
VA International Small Portfolio .....	—	—	4,256	6,248
VA Short-Term Fixed Portfolio.....	\$20,457	\$12,140	22,408	18,489
VA Global Bond Portfolio .....	7,136	9,402	40,942	24,326

**F. Federal Income Taxes:**

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent these differences are permanent, they are charged or credited to paid-in capital, undistributed net investment income or accumulated net realized gains, as appropriate, in the period that the differences arise. Accordingly, the following permanent differences as of October 31, 2010, primarily attributable to net realized gains on securities

considered to be “passive foreign investment companies”, foreign bond bifurcation, and section 988 gains/losses, were reclassified to the following accounts. These reclassifications had no effect on net assets or net asset value per share (amounts in thousands):

	<u>Increase (Decrease) Undistributed Net Investment Income</u>	<u>Increase (Decrease) Accumulated Net Realized Gains</u>
VA U.S. Targeted Value Portfolio.....	\$ (3)	\$ 3
VA U.S. Large Value Portfolio.....	—	—
VA International Value Portfolio.....	109	(109)
VA International Small Portfolio.....	26	(26)
VA Short-Term Fixed Portfolio.....	—	—
VA Global Bond Portfolio.....	2,081	(2,081)

The tax character of dividends and distributions declared and paid during the years ended October 31, 2009 and October 31, 2010 were as follows (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
VA U.S. Targeted Value Portfolio			
2009.....	\$1,480	—	\$ 1,480
2010.....	694	—	694
VA U.S. Large Value Portfolio			
2009.....	2,495	—	2,495
2010.....	1,802	—	1,802
VA International Value Portfolio			
2009.....	3,299	\$7,231	10,530
2010.....	1,910	—	1,910
VA International Small Portfolio			
2009.....	2,176	2,622	4,798
2010.....	1,130	—	1,130
VA Short-Term Fixed Portfolio			
2009.....	2,453	—	2,453
2010.....	1,247	508	1,755
VA Global Bond Portfolio			
2009.....	3,000	—	3,000
2010.....	3,642	—	3,642

At October 31, 2010, the components of distributable earnings/(accumulated losses) were as follows (amounts in thousands):

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforward</u>	<u>Total Net Distributable Earnings/ (Accumulated Losses)</u>
VA U.S. Targeted Value Portfolio.....	\$ 284	—	\$(17,741)	\$(17,457)
VA U.S. Large Value Portfolio.....	1,730	—	(8,918)	(7,188)
VA International Value Portfolio.....	1,811	—	(4,463)	(2,652)
VA International Small Portfolio.....	1,498	—	(1,203)	295

	<b>Undistributed Net Investment Income and Short-Term Capital Gains</b>	<b>Undistributed Long-Term Capital Gains</b>	<b>Capital Loss Carryforward</b>	<b>Total Net Distributable Earnings/ (Accumulated Losses)</b>
VA Short-Term Fixed Portfolio.....	\$ 670	\$ 145	—	\$ 815
VA Global Bond Portfolio .....	4,578	2,675	—	7,253

For federal income tax purposes, the Fund measures its capital loss carryforwards as of October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. At October 31, 2010, the following Portfolios had capital loss carryforwards available to offset future realized capital gains through the indicated expiration dates (amount in thousands):

	<b>Expires on October 31,</b>			<b>Total</b>
	<b>2016</b>	<b>2017</b>	<b>2018</b>	
VA U.S. Targeted Value Portfolio.....	—	\$15,245	\$2,496	\$17,741
VA U.S. Large Value Portfolio .....	\$1,502	7,416	—	8,918
VA International Value Portfolio .....	—	4,463	—	4,463
VA International Small Portfolio .....	—	1,203	—	1,203

During the year ended October 31, 2010, the following Portfolios utilized capital loss carryforwards to offset realized capital gains for federal income tax purposes (amounts in thousands):

VA U.S. Large Value Portfolio .....	\$6,337
VA International Value Portfolio .....	314
VA International Small Portfolio .....	645
VA Global Bond Portfolio .....	50

Some of the Portfolio's investments are in securities considered to be "passive foreign investment companies" for which any unrealized appreciation (depreciation) (mark to market) and/or realized gains are required to be included in distributable net investment income for tax purposes. At October 31, 2010, the following Portfolios had cumulative unrealized appreciation (depreciation) (mark to market) to be included in distributable net investment income for federal income tax purposes. Additionally, for the year ended October 31, 2010, realized gains on the sale of passive foreign investment companies as listed below have been reclassified from accumulated net realized gains to accumulated net investment income for federal tax purposes. The amounts listed below are in thousands.

	<b>Mark to Market</b>	<b>Realized Gains</b>
VA International Value Portfolio .....	\$ 25	\$5
VA International Small Portfolio .....	301	3

At April 30, 2011, the total cost and aggregate gross unrealized appreciation and (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes (amounts in thousands):

	<b>Federal Tax Cost</b>	<b>Unrealized Appreciation</b>	<b>Unrealized (Depreciation)</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
VA U.S. Targeted Value Portfolio.....	\$111,538	\$26,024	\$(15,988)	\$10,036
VA U.S. Large Value Portfolio .....	121,820	34,695	(9,979)	24,716
VA International Value Portfolio .....	122,354	20,843	(9,070)	11,773
VA International Small Portfolio .....	94,354	25,619	(15,805)	9,814
VA Short-Term Fixed Portfolio.....	110,215	268	(5)	263
VA Global Bond Portfolio .....	127,353	3,572	(105)	3,467

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

## G. Financial Instruments:

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

1. *Repurchase Agreements:* The Portfolios may purchase certain U.S. Government securities subject to the counterparty's agreement to repurchase them at an agreed upon date and price. The counterparty will be required on a daily basis to maintain the value of the collateral subject to the agreement at not less than the repurchase price (including accrued interest). The agreements are conditioned upon the collateral being deposited under the Federal Reserve book-entry system with the Portfolios' custodian or a third party sub-custodian. In the event of default or bankruptcy by the other party to the agreement, retention of the collateral may be subject to legal proceedings. All open repurchase agreements were entered into on April 29, 2011.

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

## Derivative Financial Instruments:

Disclosures on derivative instruments and hedging activities are intended to improve financial reporting for derivative instruments by enabling investors to understand how and why a fund uses derivatives, how derivatives are accounted for and how derivative instruments affect a fund's results of operations and financial position. Summarized below are the specific types of derivative instruments used by the Portfolios.

3. *Forward Currency Contracts:* VA Global Bond Portfolio may enter into forward currency contracts only to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk). The decision to hedge the Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation of translation of foreign currency denominated amounts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on foreign currency transactions. At April 30, 2011, VA Global Bond Portfolio had entered into the following contract and the net unrealized foreign exchange gain (loss) is reflected in the accompanying financial statements (amounts in thousands):

<u>Settlement Date</u>	<u>Currency Amount</u>	<u>Currency Sold</u>	<u>Contract Amount*</u>	<u>Value at April 30, 2011</u>	<u>Unrealized Foreign Exchange Gain (Loss)</u>
05/09/11	(17,737)	UK Pound Sterling	\$(28,599)	\$(29,623)	\$(1,024)

\*During the six months ended April 30, 2011, the Portfolio's average cost of forward currency contracts was \$(28,126) (in thousands).

Risks may arise upon entering into these contracts from the potential inability of the counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar and are generally limited to unrealized appreciation, if any, on the contracts.

4. *Futures Contracts:* The Portfolios may enter into futures contracts to gain market exposure on uninvested cash pending investment in securities or to maintain liquidity to pay redemptions. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government securities to a broker, 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 entering into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolios could lose more than the initial margin requirements. The Portfolios entering into stock index futures are subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange’s clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

Additional disclosure on derivative instruments is required showing a summary by primary risk exposure of the derivatives instruments’ (i) location in the balance sheet and fair value at period end and (ii) the location in the Statements of Operations and the realized and change in unrealized gain or loss over the reporting period. The following is a summary of the Portfolios’ derivative instrument holdings for six months ended April 30, 2011.

The following is a summary of the Portfolios’ location and value of derivative instrument holdings on the Portfolios’ Statements of Assets and Liabilities categorized by primary risk exposure as of April 30, 2011 (amounts in thousands):

	<u>Location on the Statements of Assets and Liabilities</u>	<u>Liability Derivatives Value</u>  <u>Foreign Exchange Contracts</u>
	Unrealized Loss on Forward	
VA Global Bond Portfolio .....	Currency Contracts	\$(1,024)

The following is a summary of the location of realized and change in unrealized gains and losses on the Portfolios’ Statements of Operations for the Portfolios’ derivative instrument holdings through the six months ended April 30, 2011:

<u>Derivative Type</u>	<u>Location of Gain (Loss) on Derivatives Recognized in Income</u>
Foreign exchange contracts	Net Realized Gain (Loss) on: Foreign Currency Transactions Change in Unrealized Appreciation (Depreciation) of: Translation of Foreign Currency Denominated Amounts

The following is a summary of the realized and change in unrealized gains and losses from the Portfolios' derivative instrument holdings categorized by primary risk exposure through the six months ended April 30, 2011 (amounts in thousands):

	<b>Realized Gain (Loss) on Derivatives Recognized in Income</b>
	<b>Foreign Exchange Contracts</b>
VA Global Bond Portfolio .....	\$(715)
	<b>Change in Unrealized Appreciation (Depreciation) on Derivatives Recognized in Income</b>
	<b>Foreign Exchange Contracts</b>
VA Global Bond Portfolio .....	\$(591)

**H. Line of Credit:**

The Fund, together with other Dimensional-advised portfolios, has entered into an amended and restated \$250 million unsecured discretionary line of credit effective July 8, 2009 with PNC Bank, an affiliate of its domestic custodian bank. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$250 million, as long as total borrowings under the line of credit do not exceed \$250 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed to by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The line of credit is scheduled to expire on June 21, 2011; however, PNC Bank is expected to extend the term of the line of credit to June 30, 2011. The Fund, together with other Dimensional-advised portfolios, is currently negotiating a new \$250 million unsecured discretionary line of credit with The Bank of New York Mellon, an affiliate of its domestic custodian bank, to replace the existing line of credit. The Fund anticipates the new line of credit will have substantially the same terms and conditions as the existing line of credit. There were no borrowings by the Portfolios under this line of credit as of April 30, 2011.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$500 million unsecured line of credit effective January 15, 2011 with its international custodian bank. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed to by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The agreement for the line of credit expires on January 13, 2012.

For the six months ended April 30, 2011, borrowings by the Portfolios under this line of credit were as follows (amounts in thousands except percentage and days):

	Weighted Average Interest Rate	Weighted Average Loan Balance	Number of Days Outstanding*	Interest Expense Incurred	Maximum Amount Borrowed During the Period
VA U.S. Targeted Value Portfolio.....	0.91%	\$300	57	—	\$ 906
VA U.S. Large Value Portfolio.....	0.92%	609	54	\$ 1	1,876
VA International Value Portfolio .....	0.91%	625	37	1	2,394
VA International Small Portfolio .....	0.92%	301	71	1	796

\*Number of Days Outstanding represents the total of single or consecutive days during the six months ended April 30, 2011 that each Portfolio's available line of credit was utilized.

At April 30, 2011, VA U.S. Large Value Portfolio had a loan outstanding in the amount of \$150 (in thousands).

### **I. Securities Lending:**

As of April 30, 2011, some of the Portfolios had securities on loan to brokers/dealers, for which each Portfolio received cash collateral. Each Portfolio invests the cash collateral, as described below, and records a liability for the return of the collateral, during the period the securities are on loan. Loans of securities are expected at all times to be secured by collateral equal to at least (i) 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolios' collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, and cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities and provided such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities.

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

### **J. Indemnities; Contractual Obligations:**

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

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

### **K. Recently Issued Accounting Standards:**

In January 2010, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") No. 2010-06 "Improving Disclosures about Fair Value Measurements." ASU No. 2010-06 amends FASB Accounting Standards Codification Topic 820, Fair Value Measurements and Disclosures, to require additional disclosures in the roll forward of activity in Level 3 fair value measurements effective for interim and annual reporting periods beginning after December 15, 2010. Management is currently evaluating the impact ASU No. 2010-06 will have on its financial statement disclosures

In May 2011, the FASB issued ASU No. 2011-04 "Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in U.S. Generally Accepted Accounting Principles ("GAAP") and International Financial Reporting Standards ("IFRSs)". ASU 2011-04 includes common requirements for measurement of and disclosure about fair value between U.S. GAAP and IFRSs. ASU 2011-04 will require reporting entities to disclose quantitative information about the unobservable inputs used in the fair value measurements categorized within Level 3 of the fair value hierarchy. In addition, ASU 2011-04 will require reporting entities to make disclosures about amounts and

reasons for all transfers in and out of Level 1 and Level 2 fair value measurements. The new and revised disclosures are effective for interim and annual reporting periods beginning after December 15, 2011. At this time, management is evaluating the implications of ASU No. 2011-04 and its impact on the financial statements has not been determined.

**L. Other:**

At April 30, 2011, the following number of shareholders held the following approximate percentages of outstanding shares of the Portfolios. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	<b>Number of Shareholders</b>	<b>Approximate Percentage of Outstanding Shares</b>
VA U.S. Targeted Value Portfolio.....	2	78%
VA U.S. Large Value Portfolio.....	1	68%
VA International Value Portfolio.....	2	83%
VA International Small Portfolio.....	2	75%
VA Short-Term Fixed Portfolio.....	1	80%
VA Global Bond Portfolio.....	1	76%

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

On November 1, 2010 a class action complaint was filed in the bankruptcy case of the Tribune Company, (the “Tribune”), and subsequently additional similar class actions have been filed seeking the same recovery (the “Lawsuits”). The defendants are VA U.S. Large Value Portfolio and hundreds of other mutual funds, institutional investors and others who owned shares in Tribune in 2007 when it became private in a leveraged buyout transaction and who, at that time, sold their shares back to Tribune for cash in the amount of \$34 per share. The Lawsuits allege that the payment for the shares by the Tribune violated the rights of creditors and seeks to have the cash paid to shareholders returned to the Tribune’s bankruptcy estate and/or various creditors of the Tribune.

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

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

**M. Subsequent Event Evaluations:**

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

### **VOTING PROXIES ON FUND PORTFOLIO SECURITIES**

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

## **BOARD APPROVAL OF INVESTMENT ADVISORY AGREEMENTS**

At the Board meeting held on December 17, 2010 (the "Meeting"), the Board of Directors of DFA Investment Dimensions Group Inc. (the "Board") considered the continuation of the investment advisory agreements for each portfolio (collectively, the "Funds") and, if applicable, a Fund's sub-advisory agreement. For VA International Small Portfolio and VA International Value Portfolio, Dimensional Fund Advisors Ltd. And DFA Australia Limited each serves as a sub-advisor. (The investment advisory agreements and the sub-advisory agreements are referred to as the "Advisory Agreements," and the Advisor and sub-advisors are referred to as the "Advisor.")

Prior to the Meeting, independent counsel to the Independent Board Members sent to the Advisor a request for information, which identified the information that the Independent Board Members wished to receive in order to consider the continuation of the Advisory Agreements. The Independent Board Members met with their independent counsel in advance of the Meeting to discuss the materials provided by the Advisor, the independent reports prepared by Lipper, Inc. (the "Lipper Reports"), and issues related to the continuation of the Advisory Agreements. Also in advance of the Meeting, management provided additional materials to address and respond to questions that the Independent Board Members posed after their review and analysis of materials provided by the Advisor and the Lipper Reports.

At the Meeting, the Board considered a number of factors when considering the continuation of each Advisory Agreement for a Fund, including: (i) the nature, extent and quality of services provided by the Advisor to each Fund; (ii) the performance of each Fund and the Advisor; (iii) the fees and expenses borne by each Fund; (iv) the profitability realized by the Advisor from the relationship with each Fund; and (v) whether economies of scale are realized by the Advisor with respect to each Fund as it grows larger, and the extent to which this is reflected in the level of the advisory fee charged.

When considering the nature and quality of the services provided by the Advisor to a Fund, the Board reviewed: (a) the scope and depth of the Advisor's organization; (b) the experience and expertise of its investment professionals currently providing management services to the Fund; and (c) the Advisor's investment advisory capabilities. The Board evaluated the Advisor's portfolio management process and discussed the unique features of the Advisor's investment approach. The Board also considered the nature and character of non-investment management services provided by the Advisor. After analyzing the caliber of services provided by the Advisor to each Fund, both quantitatively and qualitatively, including the impact of these services on investment performance, the Board concluded that the nature, extent and quality of services provided to each Fund were consistent with the operational requirements of the Fund and met the needs of the shareholders of the Fund.

In considering the performance of each Fund, the Board analyzed the Lipper Reports, which compared the performance of each Fund with other funds in its respective peer group and peer universe. The Board also reviewed the performance analysis prepared by the Advisor, which presented the performance of each Fund and its benchmark index, over multiple performance periods, along with the Advisor's explanation of the performance. The Board concluded that the Advisor's explanations provided a sound basis for understanding the comparative performance of the Funds. The Board noted that the Advisor's investment style and methodologies in managing the Funds are not designed to track traditional indexes. As a result, it is expected that certain Funds will underperform their Lipper-designated peer funds and that reporting results will diverge from market indexes, while other Funds may outperform their Lipper-designated peer funds and market indexes for the same periods. The Board determined, among other things, that the performance of each Fund was reasonable as compared with relevant performance standards.

When considering the fees and expenses borne by each Fund, and considering the reasonableness of the management fees paid to the Advisor in light of the services provided to the Fund and any additional benefits received by the Advisor in connection with providing such services, the Board compared the fees charged by the Advisor to the Fund to the fees charged to the funds in its peer group for comparable services as provided in the Lipper Reports. The Board concluded that the advisory fees and total expenses of each Fund over various periods were favorable in relation to those of its peer funds, and that the advisory fees were fair, both on an absolute basis and in comparison with the fees of other funds identified in the peer groups and the industry at large.

The Board considered the profitability of each Fund to the Advisor by reviewing the profitability analysis provided by the Advisor, including information about its fee revenues and income. The Board reviewed the overall profitability of the Advisor, and the compensation that it received for providing services to each Fund. The Board considered the profitability to the Advisor of managing the Funds and other “non-1940 Act registered” investment vehicles. Upon closely examining the Advisor’s profitability, the Board concluded, among other things, that it was reasonable.

The Board also discussed whether economies of scale are realized by the Advisor with respect to each Fund as it grows larger, and the extent to which this is reflected in the level of advisory fees charged. For several reasons, the Board concluded that economies of scale and the reflection of such economies of scale in the level of advisory fees charged were inapplicable to each Fund at the present time, due to the current level of fees and expenses and the profitability of the Fund.

After full consideration of the factors discussed above, with no single factor identified as being of paramount importance, the Board, including the Independent Board Members, with the assistance of independent counsel, concluded that the continuation of the Advisory Agreement for each Fund was in the best interests of the Fund and its shareholders.

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