Dimensional

Annual Report

Year Ended: October 31, 2023

DFA INVESTMENT DIMENSIONS GROUP INC. / DIMENSIONAL INVESTMENT GROUP INC. / THE DFA INVESTMENT TRUST COMPANY

DFA Investment Dimensions Group Inc.

Enhanced U.S. Large Company Portfolio
U.S. Large Cap Equity Portfolio
U.S. Large Cap Value Portfolio
U.S. Targeted Value Portfolio
U.S. Small Cap Value Portfolio
U.S. Core Equity 1 Portfolio
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DFA Commodity Strategy Portfolio

Dimensional Investment Group Inc.

U.S. Large Company Portfolio

The DFA Investment Trust Company

The U.S. Large Cap Value Series

Dimensional

December 2023

Dear Shareholder,

Dimensional has been working with financial professionals for more than 40 years to deliver better results for investors. Our commitment to understanding financial professionals' needs and building solutions informed by empirical research and ongoing innovation has helped to transform the industry toward more transparent, data-driven investments.

We use the information contained in market prices to seek better returns and manage risk. Trusting markets means we take a less subjective, more systematic approach to investing—an approach we can implement consistently around the world and across asset classes. Investor needs, economic theory, and robust data guide our investment process, from conducting research, to designing portfolios, to considering when and how to trade.

What started with the launch of our first fund in 1981 still holds true today. Every dollar invested is backed by financial science and Dimensional's commitment to providing an outstanding investment experience. On behalf of everyone at Dimensional, we thank you for entrusting us with your investments.

Sincerely,

David P. Butler
CO-CHIEF EXECUTIVE OFFICER

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

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ANNUAL REPORT

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

DFA INVESTMENT DIMENSIONS GROUP INC.

DIMENSIONAL INVESTMENT GROUP INC.

THE DFA INVESTMENT TRUST COMPANY

DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

Schedules of Investments/Summary Schedules of Portfolio Holdings

Investment Abbreviations

REIT	Real Estate Investment Trust
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
AUD	Australian Dollars
CAD	Canadian Dollars
GBP	British Pounds
NZD	New Zealand Dollars
SEK	Swedish Krona
USD	United States Dollar

Investment Footnotes

^	Denominated in USD, unless otherwise noted.
†	See Note B to Financial Statements.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.
(r)	The adjustable rate shown is effective as of October 31, 2023.
#	Total or Partial Securities on Loan.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
‡	Calculated as a percentage of total net assets. Percentages shown parenthetically next to the category headings have been calculated as a percentage of total investments. "Other Securities" are those securities that are not among the top 50 holdings in unaffiliated issuers of the Fund or do not represent more than 1.0% of the net assets of the Fund. Some of the individual securities within this category may include Total or Partial Securities on Loan and/or Non-Income Producing Securities.
*	Non-Income Producing Securities.
~	Security pledged as collateral for Swap Agreements.
«	Security pledged as collateral for Futures Contracts.

Financial Highlights

**	The Net Investment Income (Loss) per share and the ratio of Net Investment Income to Average Net Assets includes the effect of an estimation related to a one time distribution from a real estate investment trust. Net Investment Income (Loss) per share, Net Gain (Loss) per share and the ratio of Net Investment Income to Average Net Assets for the DFA Real Estate Securities Portfolio would have been $0.92, $7.69 and 2.43%, respectively had the effect of this estimation not been considered.
(A)	Computed using average shares outstanding.

DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES
CONTINUED

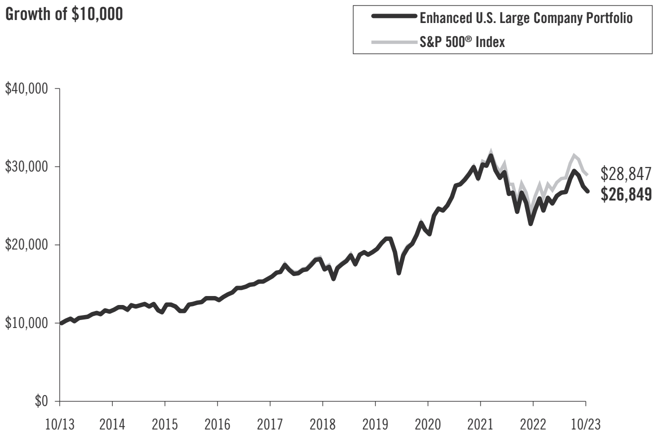
(B)	Represents the combined ratios for the respective Portfolio and its respective pro-rata share of its Master Funds.

All Statements, Schedules and Notes to Financial Statements

—	Amounts designated as — are either zero, rounded to zero, or less than $500.
SEC	Securities and Exchange Commission

PERFORMANCE CHARTS
(Unaudited)

Enhanced U.S. Large Company Portfolio vs. S&P 500® Index
October 31, 2013-October 31, 2023

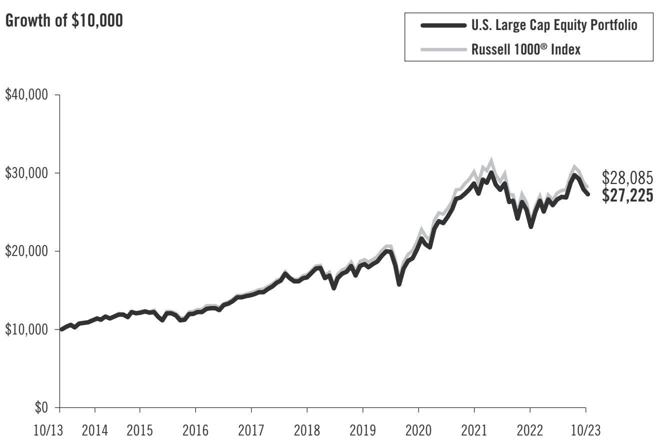


Average Annual Total Return	One Year	Five Years	Ten Years
	9.77%	9.76%	10.38%

Past performance is not predictive of future performance.

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

U.S. Large Cap Equity Portfolio vs. Russell 1000® Index
October 31, 2013-October 31, 2023



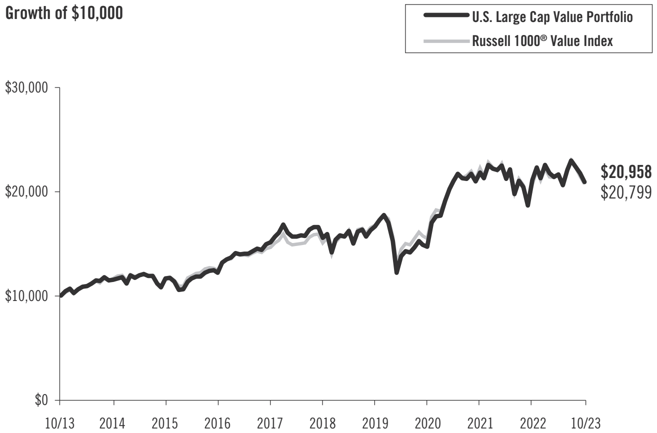
Average Annual Total Return	One Year	Five Years	Ten Years
	8.83%	10.52%	10.53%

Past performance is not predictive of future performance.

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

PERFORMANCE CHARTS
(Unaudited)

U.S. Large Cap Value Portfolio vs. Russell 1000® Value Index
October 31, 2013-October 31, 2023

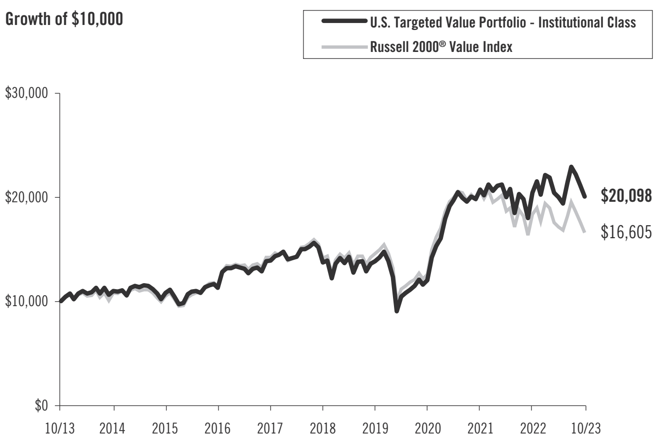


Average Annual Total Return	One Year	Five Years	Ten Years
	-0.89%	6.10%	7.68%

Past performance is not predictive of future performance.

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

U.S. Targeted Value Portfolio — Institutional Class vs. Russell 2000® Value Index
October 31, 2013-October 31, 2023

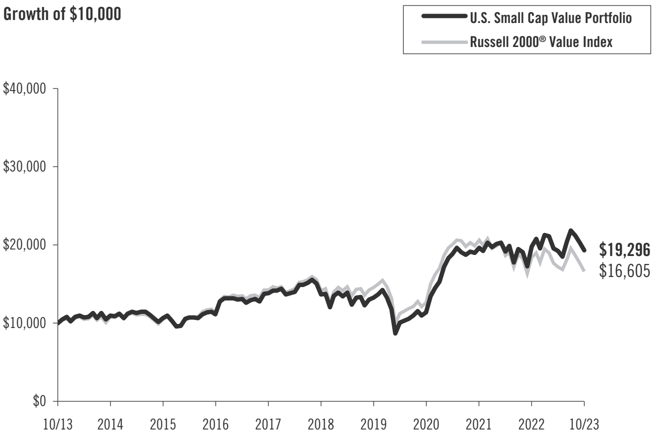


Average Annual Total Return	One Year	Five Years	Ten Years
	-1.90%	7.92%	7.23%

Past performance is not predictive of future performance.

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

U.S. Small Cap Value Portfolio vs. Russell 2000® Value Index
October 31, 2013-October 31, 2023

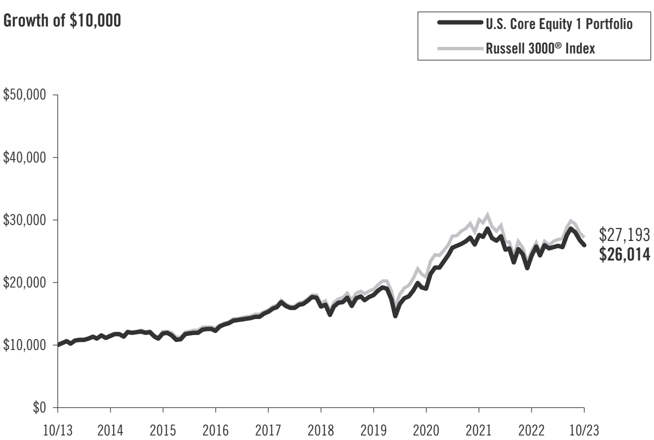


Average Annual Total Return	One Year	Five Years	Ten Years
	-2.49%	7.16%	6.79%

Past performance is not predictive of future performance.

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

U.S. Core Equity 1 Portfolio vs. Russell 3000® Index
October 31, 2013-October 31, 2023



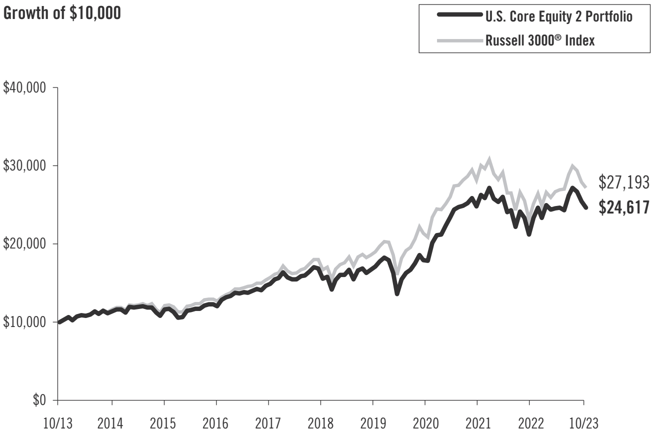
Average Annual Total Return	One Year	Five Years	Ten Years
	6.69%	9.93%	10.03%

Past performance is not predictive of future performance.

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

PERFORMANCE CHARTS
(Unaudited)

U.S. Core Equity 2 Portfolio vs. Russell 3000® Index
October 31, 2013-October 31, 2023

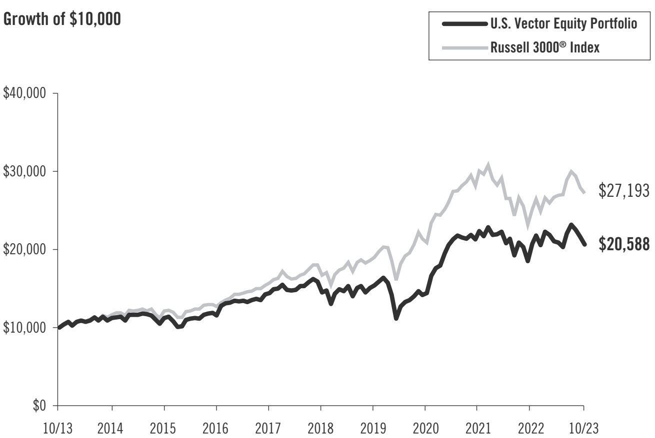


Average Annual Total Return	One Year	Five Years	Ten Years
	5.64%	9.63%	9.43%

Past performance is not predictive of future performance.

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

U.S. Vector Equity Portfolio vs. Russell 3000® Index
October 31, 2013-October 31, 2023



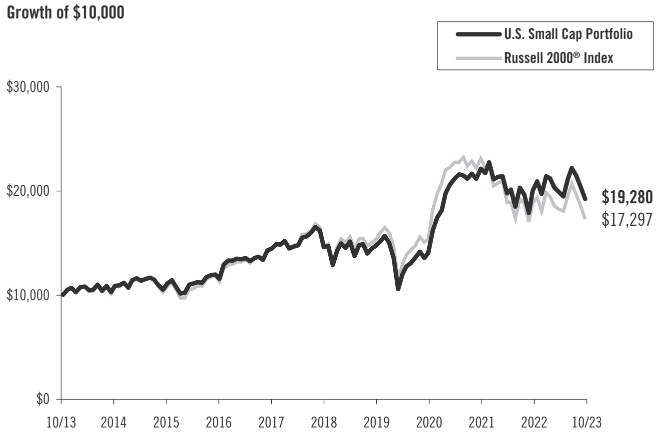
Average Annual Total Return	One Year	Five Years	Ten Years
	-0.41%	7.28%	7.49%

Past performance is not predictive of future performance.

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

PERFORMANCE CHARTS
(Unaudited)

U.S. Small Cap Portfolio vs. Russell 2000® Index
October 31, 2013-October 31, 2023

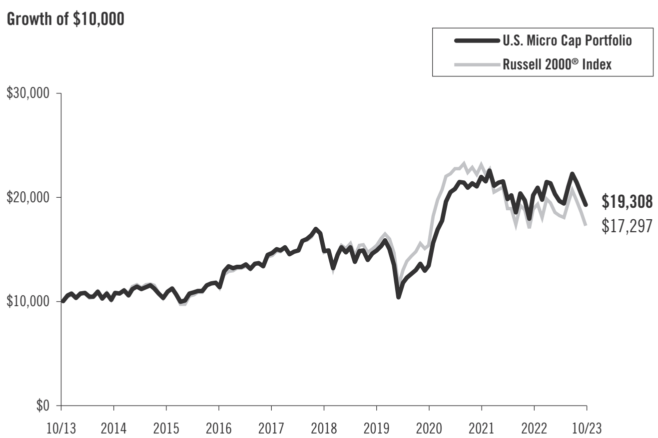


Average Annual Total Return	One Year	Five Years	Ten Years
	-3.96%	5.75%	6.79%

Past performance is not predictive of future performance.

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

U.S. Micro Cap Portfolio vs. Russell 2000® Index
October 31, 2013-October 31, 2023

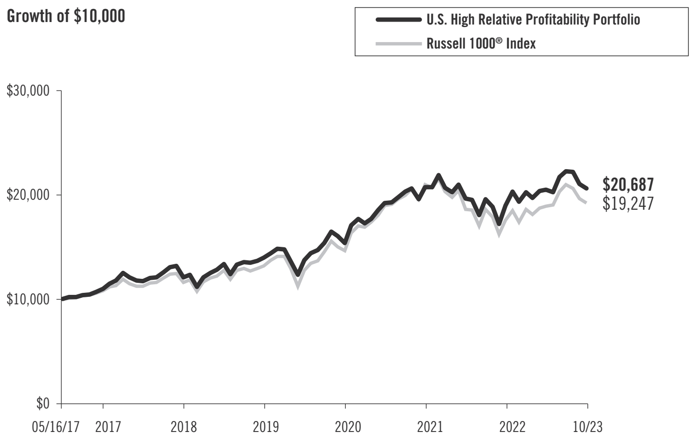


Average Annual Total Return	One Year	Five Years	Ten Years
	-4.74%	5.38%	6.80%

Past performance is not predictive of future performance.

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

U.S. High Relative Profitability Portfolio vs. Russell 1000® Index
May 16, 2017-October 31, 2023

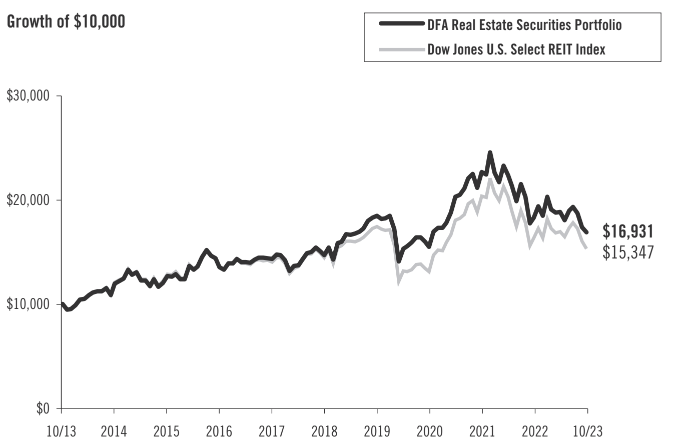


Average Annual Total Return	One year	Five Years	Since Inception
	8.67%	11.38%	11.91%

Past performance is not predictive of future performance.

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

DFA Real Estate Securities Portfolio vs. Dow Jones U.S. Select REIT Index
October 31, 2013-October 31, 2023



Average Annual Total Return	One Year	Five Years	Ten Years
	-7.83%	2.82%	5.41%

Past performance is not predictive of future performance.

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

MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review — 12 Months Ended October 31, 2023

U.S. equities had positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained 8.38%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks underperformed large-cap stocks but outperformed small-cap stocks. Value stocks underperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2023

Russell 3000® Index	8.38%
Russell 1000® Index (large-cap stocks)	9.48%
Russell Midcap® Index (mid-cap stocks, a subset of the large cap universe)	-1.01%
Russell 2000® Index (small-cap stocks)	-8.56%
Russell Microcap® Index (micro-cap stocks)	-16.40%
Dow Jones U.S. Select REIT Index SM	-6.25%

Total Return for 12 Months Ended October 31, 2023

Russell 1000® Value Index (large-cap value stocks)	0.13%
Russell 1000® Growth Index (large-cap growth stocks)	18.95%
Russell 2000® Value Index (small-cap value stocks)	-9.93%
Russell 2000® Growth Index (small-cap growth stocks)	-7.63%

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

Enhanced U.S. Large Company Portfolio

The Enhanced U.S. Large Company Portfolio seeks to outperform the total return of the S&P 500® Index. This strategy uses S&P 500® Index futures contracts, swaps, and/or ETFs in conjunction with short-term investment grade fixed income instruments. As of October 31, 2023, 100% of the equity exposure consisted of S&P 500® Index futures contracts. The behavior of S&P 500® Index futures contracts is determined principally by the performance of the S&P 500® Index.

For the 12 months ended October 31, 2023, total returns were 9.77% for the Portfolio and 10.14% for the S&P 500® Index, the Portfolio's benchmark. The Portfolio's underperformance relative to the benchmark was primarily due to the performance of the fixed income component of the Portfolio. Realized term premiums were generally negative during the period. As a result, the fixed income component's allocation to securities with maturities longer than one-year detracted from performance. Realized credit premiums were generally positive during the period, resulting in the fixed income component's allocation to corporate securities contributing positively to performance. On balance, the fixed income component underperformed the financing cost of the S&P 500® Index futures contracts that the Portfolio held throughout the year.

U.S. Large Cap Equity Portfolio

The U.S. Large Cap Equity Portfolio invests in a broadly diversified group of U.S. large-cap securities with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 610 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 8.83% for the Portfolio and 9.48% for the Russell 1000® Index, the Portfolio's benchmark. The Portfolio's emphasis on stocks with smaller market capitalizations within the large cap universe detracted from relative performance, as these stocks generally underperformed. With value stocks underperforming growth stocks, the Portfolio's greater emphasis on value stocks also detracted from performance relative to the benchmark. Conversely, the Portfolio's exclusion of REITs contributed positively to relative performance, as REITs generally underperformed.

U.S. Large Cap Value Portfolio

The U.S. Large Cap Value Portfolio is designed to capture the returns of U.S. large-cap value stocks by purchasing shares of The U.S. Large Cap Value Series, a Master Fund managed by Dimensional that invests in such stocks. The Master Fund also generally excludes real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap value segment of the U.S. market. As of October 31, 2023, the Master Fund held approximately 350 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were -0.89% for the Portfolio and 0.13% for the Russell 1000® Value Index, the Portfolio's benchmark. The Master Fund's emphasis on stocks with smaller market capitalizations within the large-cap value segment of the U.S. market detracted from relative performance, as these stocks underperformed. Conversely, the Master Fund's exclusion of REITs and highly regulated utilities contributed positively to relative performance, as REITs and utilities generally underperformed.

U.S. Targeted Value Portfolio

The U.S. Targeted Value Portfolio invests in a broadly diversified group of U.S. small- and mid-cap value stocks with higher profitability. The Portfolio generally excludes certain companies with high asset growth, real estate investment trusts (REITs), and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 1,390 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were -1.90% for the Portfolio and -9.93% for the Russell 2000® Value Index, the Portfolio's benchmark. The Portfolio's emphasis on higher-profitability stocks within the small- and mid-cap value segment of the U.S. market contributed positively to relative performance, as these stocks generally outperformed. The Portfolio's inclusion of mid-cap stocks also contributed positively to relative performance, as these stocks generally outperformed. Additionally, the Portfolio’s exclusion of REITs and highly regulated utilities contributed positively to relative performance, as REITs and utilities generally underperformed.

U.S. Small Cap Value Portfolio

The U.S. Small Cap Value Portfolio invests in a broadly diversified group of U.S. small-cap value stocks with higher profitability. The Portfolio generally excludes certain companies with high asset growth, real estate investment trusts (REITs), and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 950 securities. Average cash exposure throughout the year was less than 1% of the Portfolio’s assets.

For the 12 months ended October 31, 2023, total returns were -2.49% for the Portfolio and -9.93% for the Russell 2000® Value Index, the Portfolio’s benchmark. The Portfolio's emphasis on higher-profitability stocks within the small-value segment of the U.S. market contributed positively to relative performance, as these stocks generally outperformed. The Portfolio’s exclusion of REITs and highly regulated utilities also contributed positively to relative performance, as REITs and utilities generally underperformed.

U.S. Core Equity 1 Portfolio

The U.S. Core Equity 1 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the market. The Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 2,650 securities. Average cash exposure throughout the year was less than 1% of the Portfolio’s assets.

For the 12 months ended October 31, 2023, total returns were 6.69% for the Portfolio and 8.38% for the Russell 3000® Index, the Portfolio’s benchmark. The Portfolio’s emphasis on stocks with smaller market capitalizations detracted from relative performance, as these stocks generally underperformed. With value stocks underperforming growth stocks, the Portfolio’s greater emphasis on value stocks also detracted from performance relative to the benchmark. Conversely, the Portfolio’s exclusion of REITs contributed positively to relative performance, as REITs generally underperformed.

U.S. Core Equity 2 Portfolio

The U.S. Core Equity 2 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the U.S. Core Equity 1 Portfolio and the market. The Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 2,680 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio’s assets.

For the 12 months ended October 31, 2023, total returns were 5.64% for the Portfolio and 8.38% for the Russell 3000® Index, the Portfolio’s benchmark. The Portfolio’s emphasis on stocks with smaller market capitalizations detracted from relative performance, as these stocks generally underperformed. With value stocks underperforming growth stocks, the Portfolio’s greater emphasis on value stocks also detracted from performance relative to the benchmark. Conversely, the Portfolio's exclusion of REITs contributed positively to relative performance, as REITs generally underperformed.

U.S. Vector Equity Portfolio

The U.S. Vector Equity Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the market. The Portfolio's increased exposure to small-cap and value stocks may be achieved by decreasing the allocation to or excluding the largest high relative price (growth) stocks in the U.S. market. The Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 2,450 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were -0.41% for the Portfolio and 8.38% for the Russell 3000® Index, the Portfolio's benchmark. The Portfolio's emphasis on stocks with smaller market capitalizations detracted from performance relative to the benchmark, as these stocks generally underperformed. With value stocks underperforming growth stocks, the Portfolio's greater emphasis on value stocks also detracted from performance relative to the benchmark. Conversely, the Portfolio's exclusion of REITs contributed positively to relative performance, as REITs generally underperformed.

U.S. Small Cap Portfolio

The U.S. Small Cap Portfolio invests in a broadly diversified group of U.S. small-cap stocks. The Portfolio generally excludes stocks with the lowest profitability and highest relative price, companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 1,920 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were -3.96% for the Portfolio and -8.56% for the Russell 2000® Index, the Portfolio's benchmark. The Portfolio's exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as those stocks generally underperformed. The Portfolio's exclusion of REITs also contributed positively to relative performance, as REITs generally underperformed.

U.S. Micro Cap Portfolio

The U.S. Micro Cap Portfolio invests in a broadly diversified group of U.S. micro-cap companies. The Portfolio generally excludes stocks with the lowest profitability and highest relative price, companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 1,580 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were -4.74% for the Portfolio and -8.56% for the Russell 2000® Index, the Portfolio's benchmark. The Portfolio's exclusion of stocks with the lowest profitability and highest relative price contributed positively to relative performance, as those stocks generally underperformed. The Portfolio's exclusion of REITs also contributed positively to relative performance, as REITs generally underperformed.

U.S. High Relative Profitability Portfolio

The U.S. High Relative Profitability Portfolio seeks to capture the returns of U.S. large-cap stocks with higher profitability. The Portfolio generally excludes real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap high relative profitability segment of the U.S. market. As of October 31, 2023, the Portfolio held approximately 170 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 8.67% for the Portfolio and 9.48% for the Russell 1000® Index, the Portfolio's benchmark. The Portfolio's emphasis on stocks with smaller market capitalizations within the large-cap high relative profitability segment of the U.S. market detracted from relative performance, as these stocks generally underperformed. Conversely, the Portfolio's exclusion of REITs and highly regulated utilities contributed positively to relative performance, as REITs and utilities generally underperformed.

DFA Real Estate Securities Portfolio

The DFA Real Estate Securities Portfolio invests in a broadly diversified group of U.S. real estate securities. As of October 31, 2023, the Portfolio held approximately 140 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were -7.83% for the Portfolio and -6.25% for the Dow Jones U.S. Select REIT Index, the Portfolio's benchmark. Differences in REIT eligibility between the Portfolio and the Dow Jones U.S. Select REIT Index detracted from the Portfolio's performance relative to the benchmark, most notably among tower REITs. The Portfolio includes tower REITs, which are not held by the benchmark, and these securities generally underperformed.

DFA INVESTMENT DIMENSIONS GROUP INC.

DISCLOSURE OF FUND EXPENSES

(Unaudited)

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

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

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2023

EXPENSE TABLES

	Beginning Account Value 05/01/23	Ending Account Value 10/31/23	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
Enhanced U.S. Large Company Portfolio				
Actual Fund Return	$1,000.00	$1,005.60	0.15%	$0.76
Hypothetical 5% Annual Return	$1,000.00	$1,024.45	0.15%	$0.77
U.S. Large Cap Equity Portfolio				
Actual Fund Return	$1,000.00	$1,012.80	0.13%	$0.66
Hypothetical 5% Annual Return	$1,000.00	$1,024.55	0.13%	$0.66

DISCLOSURE OF FUND EXPENSES

CONTINUED

	Beginning Account Value 05/01/23	Ending Account Value 10/31/23	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
U.S. Large Cap Value Portfolio (2)				
Actual Fund Return	$1,000.00	$ 966.10	0.22%	$1.09
Hypothetical 5% Annual Return	$1,000.00	$1,024.10	0.22%	$1.12
U.S. Targeted Value Portfolio				
Actual Fund Return	$1,000.00	$1,001.80	0.30%	$1.51
Hypothetical 5% Annual Return	$1,000.00	$1,023.69	0.30%	$1.53
U.S. Small Cap Value Portfolio				
Actual Fund Return	$1,000.00	$1,004.50	0.31%	$1.57
Hypothetical 5% Annual Return	$1,000.00	$1,023.64	0.31%	$1.58
U.S. Core Equity 1 Portfolio				
Actual Fund Return	$1,000.00	$1,004.50	0.15%	$0.76
Hypothetical 5% Annual Return	$1,000.00	$1,024.45	0.15%	$0.77
U.S. Core Equity 2 Portfolio				
Actual Fund Return	$1,000.00	$ 998.00	0.19%	$0.96
Hypothetical 5% Annual Return	$1,000.00	$1,024.25	0.19%	$0.97
U.S. Vector Equity Portfolio				
Actual Fund Return	$1,000.00	$ 985.70	0.28%	$1.40
Hypothetical 5% Annual Return	$1,000.00	$1,023.79	0.28%	$1.43
U.S. Small Cap Portfolio				
Actual Fund Return	$1,000.00	$ 967.40	0.28%	$1.39
Hypothetical 5% Annual Return	$1,000.00	$1,023.79	0.28%	$1.43
U.S. Micro Cap Portfolio				
Actual Fund Return	$1,000.00	$ 979.50	0.41%	$2.05
Hypothetical 5% Annual Return	$1,000.00	$1,023.14	0.41%	$2.09
U.S. High Relative Profitability Portfolio				
Actual Fund Return	$1,000.00	$1,005.50	0.23%	$1.16
Hypothetical 5% Annual Return	$1,000.00	$1,024.05	0.23%	$1.17
DFA Real Estate Securities Portfolio				
Actual Fund Return	$1,000.00	$ 895.10	0.18%	$0.86
Hypothetical 5% Annual Return	$1,000.00	$1,024.30	0.18%	$0.92

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(1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.

(2) The Portfolio is a Feeder Fund. The expenses shown reflect the direct expenses of the Feeder Fund and the allocation of the Feeder Fund's portion of the expenses of its Master Fund (Affiliated Investment Company).

DFA INVESTMENT DIMENSIONS GROUP INC.

DISCLOSURE OF PORTFOLIO HOLDINGS

(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-PORT with the SEC on September 29, 2023 (October 19, 2023 with respect to the Enhanced U.S. Large Company Portfolio). They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at http://www.sec.gov.

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

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

PORTFOLIO HOLDINGS

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

The categories of industry classification for the Affiliated Investment Company are represented in its Disclosure of Portfolio Holdings, which is included elsewhere in the report. Refer to the Summary Schedule of Portfolio Holdings for the Affiliated Investment Company's holdings, which reflect the investments by category or country.

FEEDER FUND

	Affiliated Investment Company
U.S. Large Cap Value Portfolio	100.0%

ENHANCED DOMESTIC EQUITY PORTFOLIO

Enhanced U.S. Large Company Portfolio	
Basic Materials	3.4%
Communications	0.5%
Consumer, Cyclical	8.4%
Consumer, Non-cyclical	9.1%
Energy	5.9%
Financials	45.1%
Foreign Government	3.0%
Industrials	1.4%
Supranational	0.7%
Technology	2.4%
U.S. Government	17.0%
Utilities	3.1%
	100.0%

DOMESTIC EQUITY PORTFOLIOS

U.S. Large Cap Equity Portfolio

Communication Services	8.2%
Consumer Discretionary	10.5%
Consumer Staples	6.9%
Energy	6.4%
Financials	13.1%
Health Care	13.4%
Industrials	10.9%
Information Technology	24.8%
Materials	3.6%
Real Estate	0.3%
Utilities	1.9%
	100.0%

U.S. Targeted Value Portfolio

Communication Services	2.9%
Consumer Discretionary	16.2%
Consumer Staples	4.6%
Energy	10.9%
Financials	25.4%
Health Care	5.7%
Industrials	17.4%
Information Technology	7.8%
Materials	7.7%
Real Estate	1.1%
Utilities	0.3%
	100.0%

U.S. Small Cap Value Portfolio

Communication Services	2.1%
Consumer Discretionary	15.5%
Consumer Staples	4.8%
Energy	12.4%
Financials	24.2%
Health Care	4.0%
Industrials	20.0%
Information Technology	7.2%
Materials	8.3%
Real Estate	0.9%
Utilities	0.6%
	100.0%

U.S. Core Equity 1 Portfolio

Communication Services	7.5%
Consumer Discretionary	10.8%
Consumer Staples	6.4%
Energy	7.3%
Financials	14.1%
Health Care	11.4%
Industrials	13.1%
Information Technology	23.0%
Materials	3.9%
Real Estate	0.3%
Utilities	2.2%
	100.0%

U.S. Core Equity 2 Portfolio

Communication Services	6.5%
Consumer Discretionary	10.0%
Consumer Staples	6.2%
Energy	6.7%
Financials	15.2%
Health Care	11.6%
Industrials	15.0%
Information Technology	22.5%
Materials	4.4%
Real Estate	0.3%
Utilities	1.6%
	100.0%

U.S. Vector Equity Portfolio

Communication Services	5.8%
Consumer Discretionary	11.2%
Consumer Staples	5.0%
Energy	10.6%
Financials	22.1%
Health Care	9.5%
Industrials	17.8%
Information Technology	9.3%
Materials	7.1%
Real Estate	0.6%
Utilities	1.0%
	100.0%

U.S. Small Cap Portfolio

Communication Services	2.4%
Consumer Discretionary	13.8%
Consumer Staples	4.8%
Energy	6.7%
Financials	19.9%
Health Care	9.0%
Industrials	21.6%
Information Technology	12.1%
Materials	6.0%
Real Estate	0.7%
Utilities	3.0%
	100.0%

U.S. Micro Cap Portfolio

Communication Services	3.1%
Consumer Discretionary	14.3%
Consumer Staples	4.8%
Energy	6.4%
Financials	20.6%
Health Care	10.8%
Industrials	20.6%
Information Technology	11.1%
Materials	5.0%
Real Estate	1.0%
Utilities	2.3%
	100.0%

U.S. High Relative Profitability Portfolio

Communication Services	1.1%
Consumer Discretionary	9.3%
Consumer Staples	10.1%
Energy	6.1%
Financials	10.7%
Health Care	15.1%
Industrials	15.3%
Information Technology	30.0%
Materials	2.2%
Utilities	0.1%
	100.0%

DFA Real Estate Securities Portfolio

Real Estate	100.0%
	100.0%

ENHANCED U.S. LARGE COMPANY PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2023

	Face Amount^ (000)	Value†
BONDS — (78.3%)		
AUSTRALIA — (0.6%)		
Glencore Funding LLC		
Ω 4.625%, 04/29/24	1,150	1,141,207
CANADA — (11.1%)		
Bank of Montreal, Floating Rate Note,		
(r) SOFR + 0.465%, FRN, 5.811%, 01/10/25....	173	$ 172,216
(r) SOFR + 1.060%, FRN, 6.403%, 06/07/25....	110	110,193
(r) SOFR + 1.330%, FRN, 6.674%, 06/05/26....	683	685,943
Bank of Nova Scotia		
0.700%, 04/15/24......	3,000	2,929,877
Brookfield Finance, Inc.		
4.000%, 04/01/24......	400	396,713
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.420%, FRN		
(r) 5.765%, 10/18/24......	2,014	2,010,516
Canadian Natural Resources Ltd.		
3.900%, 02/01/25......	2,450	2,381,612
Enbridge, Inc.		
2.150%, 02/16/24......	500	494,025
PSP Capital, Inc.		
3.290%, 04/04/24...... CAD	5,000	3,577,321
Royal Bank of Canada		
2.550%, 07/16/24......	2,000	1,953,191
Toronto-Dominion Bank		
2.850%, 03/08/24...... CAD	9,500	6,785,538
TOTAL CANADA............		21,497,145
FRANCE — (3.9%)		
Banque Federative du Credit Mutuel SA		
Ω 0.650%, 02/27/24......	200	196,613
Banque Federative du Credit Mutuel SA, Floating Rate Note, SOFR + 0.410%, FRN		
(r)Ω 5.751%, 02/04/25......	1,000	993,512
BNP Paribas SA		
Ω 3.375%, 01/09/25......	1,900	1,835,283
BPCE SA		
Ω 2.375%, 01/14/25......	2,265	2,153,884
FRANCE — (Continued)		
Societe Generale SA		
Ω 3.875%, 03/28/24......	500	$ 495,133
Ω 2.625%, 10/16/24......	2,000	1,930,274
TOTAL FRANCE............		7,604,699
GERMANY — (4.3%)		
Bayer U.S. Finance LLC		
Ω 3.375%, 10/08/24......	2,500	2,434,824
Daimler Truck Finance North America LLC		
Ω 3.500%, 04/07/25......	1,871	1,807,236
Mercedes-Benz Finance North America LLC		
Ω 0.750%, 03/01/24......	500	491,508
Ω 3.250%, 08/01/24......	1,750	1,714,787
Volkswagen Group of America Finance LLC		
Ω 0.875%, 11/22/23......	2,000	1,994,469
TOTAL GERMANY..........		8,442,824
IRELAND — (1.2%)		
AerCap Ireland Capital DAC/AerCap Global Aviation Trust		
2.875%, 08/14/24	2,300	2,235,145
ITALY — (2.3%)		
Intesa Sanpaolo SpA		
Ω 3.250%, 09/23/24......	2,202	2,138,991
Republic of Italy Government International Bonds		
2.375%, 10/17/24......	2,500	2,414,225
TOTAL ITALY...............		4,553,216
JAPAN — (4.4%)		
American Honda Finance Corp.		
0.550%, 07/12/24......	1,000	964,749
Mitsubishi UFJ Financial Group, Inc.		
3.407%, 03/07/24......	2,500	2,478,638
Nomura Holdings, Inc.		
2.648%, 01/16/25......	2,500	2,387,626
ORIX Corp.		
4.050%, 01/16/24......	425	423,162

		Face Amount^ (000)	Value†
JAPAN — (Continued)			
Sumitomo Mitsui Financial Group, Inc.			
2.696%, 07/16/24......		300	$ 293,157
Sumitomo Mitsui Trust Bank Ltd.			
0.850%, 03/25/24......		2,000	1,959,647
TOTAL JAPAN.............			8,506,979
NETHERLANDS — (6.1%)			
BNG Bank NV			
2.000%, 04/12/24......	GBP	500	598,090
5.250%, 05/20/24......	AUD	10,000	6,361,336
Cooperatieve Rabobank UA			
Ω 2.625%, 07/22/24......		3,500	3,417,825
ING Groep NV			
3.550%, 04/09/24......		1,500	1,483,121
TOTAL NETHERLANDS.....			11,860,372
NORWAY — (1.7%)			
Kommunalbanken AS			
5.250%, 07/15/24	AUD	5,300	3,373,637
SPAIN — (0.6%)			
Banco Santander SA			
2.706%, 06/27/24		1,200	1,172,968
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.6%)			
International Finance Corp.			
1.450%, 07/22/24	AUD	2,000	1,240,097
SWITZERLAND — (1.2%)			
UBS AG			
#Ω 0.700%, 08/09/24		2,450	2,350,979
UNITED KINGDOM — (3.3%)			
BAT Capital Corp.			
3.222%, 08/15/24......		580	567,005
HSBC USA, Inc.			
3.750%, 05/24/24......		1,250	1,233,750
Nationwide Building Society			
Ω 0.550%, 01/22/24......		1,475	1,457,139
NatWest Markets PLC			
Ω 0.800%, 08/12/24......		350	335,747
Reckitt Benckiser Treasury Services PLC..................			
Ω.... 2.750%, 06/26/24......		2,958	2,897,541
TOTAL UNITED KINGDOM..			6,491,182
UNITED STATES — (37.0%)			
American Express Co.			
3.375%, 05/03/24......		1,075	1,061,734

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
American Express Co., Floating Rate Note, SOFR + 0.930%, FRN		
#(r) 6.273%, 03/04/25......	500	$ 500,993
American Tower Corp.		
0.600%, 01/15/24......	500	494,321
American Water Capital Corp.		
3.400%, 03/01/25......	2,600	2,516,583
Ameriprise Financial, Inc.		
3.000%, 04/02/25......	1,814	1,742,035
Amgen, Inc.		
3.125%, 05/01/25......	3,000	2,884,754
Arrow Electronics, Inc.		
3.250%, 09/08/24......	1,500	1,461,343
Bank of New York Mellon Corp., Floating Rate Note, SOFR + 0.620%, FRN		
(r) 5.965%, 04/25/25......	1,500	1,496,300
Boardwalk Pipelines LP		
4.950%, 12/15/24......	1,500	1,476,460
Brixmor Operating Partnership LP		
3.850%, 02/01/25......	1,800	1,733,701
Capital One Financial Corp.		
3.200%, 02/05/25......	600	573,659
Cardinal Health, Inc.		
3.079%, 06/15/24......	2,750	2,700,966
Charles Schwab Corp.		
0.750%, 03/18/24......	174	170,509
Cigna Group		
3.500%, 06/15/24......	40	39,385
Discover Bank		
2.450%, 09/12/24......	350	336,663
Discover Financial Services		
3.950%, 11/06/24......	1,500	1,459,026
Edison International		
3.550%, 11/15/24......	1,500	1,457,250
Elevance Health, Inc.		
3.500%, 08/15/24......	200	196,080
2.375%, 01/15/25......	2,800	2,686,614
Energy Transfer LP		
2.900%, 05/15/25......	2,000	1,905,193
EOG Resources, Inc.		
3.150%, 04/01/25......	2,107	2,031,540
ERAC USA Finance LLC		
Ω 3.850%, 11/15/24......	3,000	2,934,875
Fidelity National Information Services, Inc.		
0.600%, 03/01/24......	2,500	2,454,650

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
General Motors Financial Co., Inc.		
1.050%, 03/08/24......	500	$ 491,116
3.800%, 04/07/25......	1,500	1,447,702
Georgia-Pacific LLC		
Ω 0.625%, 05/15/24......	2,000	1,943,643
HSBC USA, Inc.		
3.500%, 06/23/24......	1,100	1,080,136
International Business Machines Corp.		
3.000%, 05/15/24......	2,200	2,167,926
John Deere Capital Corp., Floating Rate Note, SOFR + 0.790%, FRN		
(r) 6.134%, 06/08/26......	1,072	1,079,325
Kinder Morgan Energy Partners LP		
4.250%, 09/01/24......	1,500	1,475,730
Lazard Group LLC		
3.750%, 02/13/25......	1,500	1,451,522
MPLX LP		
4.875%, 12/01/24......	1,250	1,233,127
National Rural Utilities Cooperative Finance Corp.		
0.350%, 02/08/24......	2,000	1,969,559
Nuveen Finance LLC		
Ω 4.125%, 11/01/24......	2,500	2,439,318
Omnicom Group, Inc./Omnicom Capital, Inc.		
3.650%, 11/01/24......	1,004	979,353
ONEOK, Inc.		
2.750%, 09/01/24......	360	349,876
Penske Truck Leasing Co. LP/PTL Finance Corp.		
Ω 2.700%, 11/01/24......	1,183	1,141,669
Realty Income Corp.		
3.875%, 07/15/24......	2,500	2,464,678
Santander Holdings USA, Inc.		
3.500%, 06/07/24......	1,000	980,090
Sherwin-Williams Co.		
4.050%, 08/08/24......	1,389	1,368,329
Simon Property Group LP		
2.000%, 09/13/24......	3,650	3,524,489
Ventas Realty LP		
3.750%, 05/01/24......	1,000	985,748
3.500%, 02/01/25......	400	385,429
VF Corp.		
2.400%, 04/23/25......	3,000	2,824,863
Walgreens Boots Alliance, Inc.		
# 3.800%, 11/18/24......	2,500	$ 2,428,805
Wells Fargo & Co.		
# 3.300%, 09/09/24......	3,000	2,929,273
Willis North America, Inc.		
3.600%, 05/15/24......	500	492,912
TOTAL UNITED STATES....		71,949,252
TOTAL BONDS.............		152,419,702
U.S. TREASURY OBLIGATIONS — (16.7%)		
U.S. Treasury Notes		
0.375%, 04/15/24	28,300	27,658,828
U.S. Treasury Notes, Floating Rate Note		
(r) 3M USTMMR + 0.169%, FRN, 5.567%, 04/30/25 ...	4,900	4,904,865
TOTAL U.S. TREASURY OBLIGATIONS...........		32,563,693
COMMERCIAL PAPER — (3.3%)		
SWITZERLAND — (0.2%)		
Glencore Funding LLC		
Ω 5.670%, 11/10/23......	400	399,384
UNITED KINGDOM — (2.1%)		
GlaxoSmithKline LLC		
Ω 5.330%, 11/20/23......	2,000	1,994,053
Lloyds Bank PLC		
5.711%, 11/08/23......	2,000	1,997,630
TOTAL UNITED KINGDOM..		3,991,683
UNITED STATES — (1.0%)		
3M Co.		
Ω 5.800%, 01/24/24......	2,000	1,974,587
TOTAL COMMERCIAL PAPER (Cost $6,364,601).........		6,365,654
TOTAL INVESTMENT SECURITIES (Cost $197,817,998)......		191,349,049

	Shares	Value†
SECURITIES LENDING COLLATERAL — (1.7%)		
@§ The DFA Short Term Investment Fund.....	281,841	$ 3,260,057
TOTAL INVESTMENTS — (100.0%) (Cost $201,078,273)......		$194,609,106

As of October 31, 2023, Enhanced U.S. Large Company Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	4,427,860	SEK	48,584,599	State Street Bank and Trust	12/27/23	$ 62,976
USD	11,153,088	AUD	17,535,916	Barclays Capital	01/04/24	5,383
USD	10,607,835	CAD	14,490,378	HSBC Bank	01/12/24	144,967
Total Appreciation						**$213,326**
SEK	48,584,599	USD	4,428,034	Barclays Capital	12/27/23	$ (63,150)
USD	604,975	GBP	498,887	Citibank, N.A.	01/18/24	(1,786)
Total (Depreciation)						**$ (64,936)**
Total Appreciation (Depreciation)						**$148,390**

As of October 31, 2023, Enhanced U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index............................	950	12/15/23	$215,151,574	$200,081,875	$(15,069,699)
Total Futures Contracts..........................			**$215,151,574**	**$200,081,875**	**$(15,069,699)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.................................	—	$ 1,141,207	—	$ 1,141,207
Canada..................................	—	21,497,145	—	21,497,145
France...................................	—	7,604,699	—	7,604,699
Germany................................	—	8,442,824	—	8,442,824
Ireland...................................	—	2,235,145	—	2,235,145
Italy......................................	—	4,553,216	—	4,553,216
Japan....................................	—	8,506,979	—	8,506,979
Netherlands.............................	—	11,860,372	—	11,860,372

	Investments in Securities (Market Value)			
	Level 1	**Level 2**	**Level 3**	**Total**
Norway	—	$ 3,373,637	—	$ 3,373,637
Spain	—	1,172,968	—	1,172,968
Supranational Organization Obligations	—	1,240,097	—	1,240,097
Switzerland	—	2,350,979	—	2,350,979
United Kingdom	—	6,491,182	—	6,491,182
United States	—	71,949,252	—	71,949,252
U.S. Treasury Obligations	—	32,563,693	—	32,563,693
Commercial Paper	—	6,365,654	—	6,365,654
Securities Lending Collateral	—	3,260,057	—	3,260,057
Forward Currency Contracts**	—	148,390	—	148,390
Futures Contracts**	$(15,069,699)	—	—	(15,069,699)
TOTAL	$(15,069,699)	$194,757,496	—	$179,687,797

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

See accompanying Notes to Financial Statements.

U.S. LARGE CAP EQUITY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (99.6%)				
COMMUNICATION SERVICES — (8.2%)				
*	Alphabet, Inc., Class A	215,670	$ 26,760,334	1.7%
*	Alphabet, Inc., Class C	178,843	22,409,028	1.5%
	Comcast Corp., Class A	192,293	7,939,778	0.5%
*	Meta Platforms, Inc., Class A	99,762	30,055,298	1.9%
	Verizon Communications, Inc.	168,852	5,931,771	0.4%
	Other Securities		33,623,614	2.2%
TOTAL COMMUNICATION SERVICES			126,719,823	8.2%
CONSUMER DISCRETIONARY — (10.5%)				
*	Amazon.com, Inc.	376,141	50,060,606	3.2%
	Home Depot, Inc.	41,719	11,876,982	0.8%
	McDonald's Corp.	23,223	6,088,374	0.4%
*	Tesla, Inc.	72,431	14,547,042	0.9%
	Other Securities		79,551,028	5.2%
TOTAL CONSUMER DISCRETIONARY			162,124,032	10.5%
CONSUMER STAPLES — (6.9%)				
	Coca-Cola Co.	139,387	7,873,972	0.5%
	Costco Wholesale Corp.	15,364	8,487,688	0.5%
	PepsiCo, Inc.	58,406	9,536,532	0.6%
	Procter & Gamble Co.	89,222	13,385,977	0.9%
	Walmart, Inc.	67,173	10,976,740	0.7%
	Other Securities		56,302,863	3.7%
TOTAL CONSUMER STAPLES			106,563,772	6.9%
ENERGY — (6.3%)				
	Chevron Corp.	77,881	11,349,598	0.7%
	ConocoPhillips	67,100	7,971,480	0.5%
	Exxon Mobil Corp.	208,006	22,017,435	1.4%
	Other Securities		56,451,750	3.7%
TOTAL ENERGY			97,790,263	6.3%
FINANCIALS — (13.0%)				
	Bank of America Corp.	228,598	6,021,271	0.4%
*	Berkshire Hathaway, Inc., Class B	61,526	21,000,670	1.4%
	JPMorgan Chase & Co.	109,615	15,243,062	1.0%
	Mastercard, Inc., Class A	35,432	13,334,833	0.9%
#	Visa, Inc., Class A	61,047	14,352,150	0.9%
	Other Securities		131,407,661	8.4%
TOTAL FINANCIALS			201,359,647	13.0%
HEALTH CARE — (13.3%)				
	Abbott Laboratories	62,251	5,885,832	0.4%
	AbbVie, Inc.	75,544	10,665,302	0.7%
	Amgen, Inc.	23,156	5,920,989	0.4%
	Bristol-Myers Squibb Co.	103,105	5,313,001	0.3%
	Eli Lilly & Co.	36,750	20,356,927	1.3%
	Gilead Sciences, Inc.	71,502	5,615,767	0.4%
	Johnson & Johnson	109,959	16,311,318	1.1%
	Merck & Co., Inc.	127,000	13,042,900	0.8%

U.S. Large Cap Equity Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets‡
	HEALTH CARE — (Continued)			
	Pfizer, Inc.	226,093	$ 6,909,402	0.4%
	Thermo Fisher Scientific, Inc.	15,127	6,728,036	0.4%
	UnitedHealth Group, Inc.	41,703	22,334,459	1.4%
	Other Securities		87,463,691	5.8%
	TOTAL HEALTH CARE		206,547,624	13.4%
	INDUSTRIALS — (10.9%)			
	Caterpillar, Inc.	24,452	5,527,375	0.4%
	Deere & Co.	14,121	5,159,249	0.3%
	Honeywell International, Inc.	30,835	5,650,822	0.4%
	Union Pacific Corp.	25,819	5,360,283	0.3%
	Other Securities		146,994,048	9.5%
	TOTAL INDUSTRIALS		168,691,777	10.9%
	INFORMATION TECHNOLOGY — (24.7%)			
	Accenture PLC, Class A	27,337	8,121,549	0.5%
*	Adobe, Inc.	17,341	9,226,452	0.6%
*	Advanced Micro Devices, Inc.	54,976	5,415,136	0.4%
	Apple, Inc.	467,445	79,825,583	5.2%
	Broadcom, Inc.	19,205	16,158,511	1.0%
	Cisco Systems, Inc.	178,752	9,318,342	0.6%
	International Business Machines Corp.	53,406	7,724,644	0.5%
	Microsoft Corp.	264,903	89,566,353	5.8%
	NVIDIA Corp.	73,818	30,102,980	2.0%
	Oracle Corp.	55,977	5,788,022	0.4%
	QUALCOMM, Inc.	53,111	5,788,568	0.4%
*	Salesforce, Inc.	32,588	6,544,648	0.4%
	Other Securities		109,161,006	6.9%
	TOTAL INFORMATION TECHNOLOGY		382,741,794	24.7%
	MATERIALS — (3.6%)			
	Linde PLC	18,643	7,124,609	0.5%
	Other Securities		48,760,979	3.1%
	TOTAL MATERIALS		55,885,588	3.6%
	REAL ESTATE — (0.3%)			
	Other Securities		3,865,780	0.3%
	UTILITIES — (1.9%)			
	Other Securities		29,882,289	1.9%
	TOTAL COMMON STOCKS (Cost $744,784,674)		1,542,172,389	99.7%
	TEMPORARY CASH INVESTMENTS — (0.1%)			
	State Street Institutional U.S. Government Money Market Fund, 5.300%	918,086	918,086	0.1%

U.S. Large Cap Equity Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets‡
SECURITIES LENDING COLLATERAL — (0.3%)				
@§	The DFA Short Term Investment Fund	449,317	$ 5,197,255	0.3%
TOTAL INVESTMENTS—(100.0%) (Cost $750,900,015)			$1,548,287,730	100.1%

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services	$ 126,709,532	$ 10,291	—	$ 126,719,823
Consumer Discretionary	162,124,032	—	—	162,124,032
Consumer Staples	106,563,772	—	—	106,563,772
Energy	97,790,263	—	—	97,790,263
Financials	201,359,647	—	—	201,359,647
Health Care	206,512,767	—	$ 34,857	206,547,624
Industrials	168,691,777	—	—	168,691,777
Information Technology	382,741,794	—	—	382,741,794
Materials	55,885,588	—	—	55,885,588
Real Estate	3,865,780	—	—	3,865,780
Utilities	29,882,289	—	—	29,882,289
Temporary Cash Investments	918,086	—	—	918,086
Securities Lending Collateral	—	5,197,255	—	5,197,255
TOTAL	$1,543,045,327	$5,207,546	$34,857^	$1,548,287,730

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

U.S. LARGE CAP VALUE PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2023

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company	$21,191,308,792
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES	$21,191,308,792

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

U.S. TARGETED VALUE PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (92.0%)				
COMMUNICATION SERVICES — (2.7%)				
#	Nexstar Media Group, Inc.	313,260	$ 43,881,461	0.4%
	Other Securities		277,227,449	2.5%
TOTAL COMMUNICATION SERVICES			321,108,910	2.9%
CONSUMER DISCRETIONARY — (14.9%)				
#*	AutoNation, Inc.	326,725	42,500,388	0.4%
	BorgWarner, Inc.	1,734,241	63,993,493	0.6%
#	Dillard's, Inc., Class A	131,820	40,923,519	0.4%
#	Group 1 Automotive, Inc.	160,563	40,514,862	0.4%
#	Lithia Motors, Inc.	193,912	46,967,426	0.4%
#	Macy's, Inc.	3,343,933	40,729,104	0.4%
#	Penske Automotive Group, Inc.	489,981	70,106,481	0.6%
*	Taylor Morrison Home Corp.	1,092,774	41,875,100	0.4%
	Toll Brothers, Inc.	1,181,034	83,510,914	0.8%
	Other Securities		1,297,165,222	11.6%
TOTAL CONSUMER DISCRETIONARY			1,768,286,509	16.0%
CONSUMER STAPLES — (4.2%)				
*	Hostess Brands, Inc.	1,382,161	46,164,177	0.4%
	Ingredion, Inc.	424,738	39,746,982	0.4%
*	Post Holdings, Inc.	617,280	49,555,238	0.5%
	Other Securities		361,674,217	3.2%
TOTAL CONSUMER STAPLES			497,140,614	4.5%
ENERGY — (10.0%)				
#*	CNX Resources Corp.	1,766,002	38,357,563	0.4%
	HF Sinclair Corp.	1,452,267	80,426,546	0.7%
#	Matador Resources Co.	841,863	51,934,528	0.5%
	Murphy Oil Corp.	1,440,370	64,629,402	0.6%
	Patterson-UTI Energy, Inc.	3,111,162	39,511,757	0.4%
	PBF Energy, Inc., Class A	1,213,812	57,692,484	0.5%
#	Range Resources Corp.	2,084,081	74,693,463	0.7%
	SM Energy Co.	1,163,311	46,904,700	0.4%
#	TechnipFMC PLC	1,737,294	37,386,567	0.3%
	Other Securities		698,123,916	6.3%
TOTAL ENERGY			1,189,660,926	10.8%
FINANCIALS — (23.4%)				
*	American Equity Investment Life Holding Co.	842,065	44,595,762	0.4%
	Assured Guaranty Ltd.	613,840	38,303,616	0.4%
	Axis Capital Holdings Ltd.	766,336	43,757,786	0.4%
#	Bank OZK	1,161,169	41,581,462	0.4%
	MGIC Investment Corp.	2,233,839	37,617,849	0.3%
#	New York Community Bancorp, Inc.	4,950,961	46,935,101	0.4%
	Old Republic International Corp.	1,844,185	50,493,785	0.5%
	Popular, Inc.	690,156	44,887,746	0.4%
#	SouthState Corp.	613,316	40,540,188	0.4%
	Unum Group	1,565,395	76,547,816	0.7%
	Other Securities		2,314,374,519	20.9%
TOTAL FINANCIALS			2,779,635,630	25.2%

		Shares	Value†	Percentage of Net Assets‡
HEALTH CARE — (5.3%)				
#*	Acadia Healthcare Co., Inc.	643,565	$ 47,308,463	0.4%
*	Envista Holdings Corp.	1,705,519	39,687,427	0.4%
	Other Securities		539,049,913	4.9%
TOTAL HEALTH CARE			626,045,803	5.7%
INDUSTRIALS — (16.0%)				
	AGCO Corp.	369,245	42,337,632	0.4%
	Air Lease Corp.	1,197,642	41,474,342	0.4%
*	Beacon Roofing Supply, Inc.	579,646	41,253,406	0.4%
*	Builders FirstSource, Inc.	589,724	63,996,848	0.6%
	Knight-Swift Transportation Holdings, Inc.	1,369,894	66,974,118	0.6%
	Ryder System, Inc.	391,993	38,234,997	0.3%
	UFP Industries, Inc.	445,831	42,429,736	0.4%
	WESCO International, Inc.	358,650	45,978,930	0.4%
	Other Securities		1,513,571,807	13.7%
TOTAL INDUSTRIALS			1,896,251,816	17.2%
INFORMATION TECHNOLOGY — (7.2%)				
	Amkor Technology, Inc.	2,270,601	47,364,737	0.4%
*	Arrow Electronics, Inc.	602,483	68,327,597	0.6%
	Avnet, Inc.	990,678	45,898,112	0.4%
	TD SYNNEX Corp.	477,246	43,753,913	0.4%
	Other Securities		651,627,310	6.0%
TOTAL INFORMATION TECHNOLOGY			856,971,669	7.8%
MATERIALS — (7.0%)				
	Commercial Metals Co.	1,070,361	45,265,567	0.4%
	Huntsman Corp.	1,930,589	45,040,641	0.4%
#	U.S. Steel Corp.	1,551,972	52,596,331	0.5%
	Other Securities		692,323,786	6.3%
TOTAL MATERIALS			835,226,325	7.6%
REAL ESTATE — (1.0%)				
	Other Securities		116,114,718	1.0%
UTILITIES — (0.3%)				
	Other Securities		37,289,844	0.3%
TOTAL COMMON STOCKS			10,923,732,764	99.0%
PREFERRED STOCKS — (0.1%)				
COMMUNICATION SERVICES — (0.0%)				
	Other Security		208,302	0.0%
INDUSTRIALS — (0.1%)				
	Other Security		4,654,436	0.0%
TOTAL PREFERRED STOCKS			4,862,738	0.0%
TOTAL INVESTMENT SECURITIES (Cost $8,299,109,260)			10,928,595,502	

U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Shares	Value†	Percentage of Net Assets‡
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 5.300%	97,807,211	$ 97,807,211	0.9%
SECURITIES LENDING COLLATERAL — (7.1%)			
@§ The DFA Short Term Investment Fund	72,920,449	843,470,839	7.6%
TOTAL INVESTMENTS—(100.0%) (Cost $9,240,403,593)		$11,869,873,552	107.5%

As of October 31, 2023, U.S. Targeted Value Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	467	12/15/23	$99,503,545	$98,356,037	$(1,147,508)
Total Futures Contracts			**$99,503,545**	**$98,356,037**	**$(1,147,508)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services	$ 320,987,555	$ 121,355	—	$ 321,108,910
Consumer Discretionary	1,768,286,509	—	—	1,768,286,509
Consumer Staples	497,130,389	10,225	—	497,140,614
Energy	1,189,584,973	75,953	—	1,189,660,926
Financials	2,779,552,931	82,699	—	2,779,635,630
Health Care	623,900,359	—	$ 2,145,444	626,045,803
Industrials	1,896,102,795	105,267	43,754	1,896,251,816
Information Technology	856,842,997	128,672	—	856,971,669
Materials	834,804,132	—	422,193	835,226,325
Real Estate	116,114,718	—	—	116,114,718
Utilities	37,289,844	—	—	37,289,844
Preferred Stocks				
Communication Services	208,302	—	—	208,302
Industrials	4,654,436	—	—	4,654,436
Temporary Cash Investments	97,807,211	—	—	97,807,211
Securities Lending Collateral	—	843,470,839	—	843,470,839
Futures Contracts**	(1,147,508)	—	—	(1,147,508)
TOTAL	$11,022,119,643	$843,995,010	$2,611,391^	$11,868,726,044

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

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. SMALL CAP VALUE PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (94.8%)				
COMMUNICATION SERVICES — (2.0%)				
	Other Securities		$ 267,906,523	2.1%
CONSUMER DISCRETIONARY — (14.7%)				
*	Adtalem Global Education, Inc.	1,101,384	57,051,691	0.4%
#	Group 1 Automotive, Inc.	299,563	75,588,732	0.6%
	MDC Holdings, Inc.	1,862,398	70,678,004	0.6%
	Meritage Homes Corp.	575,946	65,669,363	0.5%
*	Mohawk Industries, Inc.	927,314	74,537,499	0.6%
	PVH Corp.	964,158	71,685,147	0.6%
*	Taylor Morrison Home Corp.	2,812,419	107,771,896	0.8%
#	Thor Industries, Inc.	778,484	68,452,098	0.5%
*	Tri Pointe Homes, Inc.	2,638,710	66,126,073	0.5%
	Other Securities		1,327,268,650	10.3%
TOTAL CONSUMER DISCRETIONARY			1,984,829,153	15.4%
CONSUMER STAPLES — (4.5%)				
*	Hostess Brands, Inc.	2,723,889	90,977,893	0.7%
	Seaboard Corp.	17,124	60,053,012	0.5%
	Other Securities		463,045,263	3.6%
TOTAL CONSUMER STAPLES			614,076,168	4.8%
ENERGY — (11.7%)				
#*	CNX Resources Corp.	4,193,703	91,087,229	0.7%
#*	DT Midstream, Inc.	1,059,150	57,162,325	0.4%
#	Helmerich & Payne, Inc.	1,575,064	62,325,282	0.5%
	Murphy Oil Corp.	2,271,281	101,912,378	0.8%
	PBF Energy, Inc., Class A	1,937,224	92,076,257	0.7%
*	Southwestern Energy Co.	8,134,083	57,996,012	0.4%
	TechnipFMC PLC	3,148,191	67,749,070	0.5%
#*	Transocean Ltd.	11,182,191	74,026,104	0.6%
	Other Securities		975,727,588	7.6%
TOTAL ENERGY			1,580,062,245	12.2%
FINANCIALS — (23.0%)				
*	American Equity Investment Life Holding Co.	2,039,490	108,011,390	0.8%
	Assured Guaranty Ltd.	1,301,830	81,234,192	0.6%
#	Bank OZK	1,968,405	70,488,583	0.6%
#	FNB Corp.	8,069,732	86,265,435	0.7%
	MGIC Investment Corp.	4,553,567	76,682,068	0.6%
	Nelnet, Inc., Class A	696,237	59,047,860	0.5%
	New York Community Bancorp, Inc.	8,439,224	80,003,844	0.6%
	Old National Bancorp	4,171,537	57,150,057	0.5%
	Popular, Inc.	1,165,993	75,836,185	0.6%
#	Valley National Bancorp	7,317,366	56,929,107	0.4%
	White Mountains Insurance Group Ltd.	43,400	62,094,550	0.5%
	Other Securities		2,288,134,622	17.6%
TOTAL FINANCIALS			3,101,877,893	24.0%
HEALTH CARE — (3.8%)				
*	Acadia Healthcare Co., Inc.	853,025	62,705,868	0.5%

		Shares	Value†	Percentage of Net Assets‡
HEALTH CARE — (Continued)				
#*	Prestige Consumer Healthcare, Inc.	1,027,868	$ 61,014,244	0.5%
	Other Securities		391,998,681	3.0%
TOTAL HEALTH CARE			515,718,793	4.0%
INDUSTRIALS — (18.9%)				
	Air Lease Corp.	2,041,374	70,692,782	0.6%
#	ArcBest Corp.	533,302	58,065,922	0.5%
*	Beacon Roofing Supply, Inc.	813,566	57,901,492	0.5%
	Boise Cascade Co.	651,886	61,114,313	0.5%
#	Encore Wire Corp.	444,698	79,525,343	0.6%
	GATX Corp.	763,323	79,828,319	0.6%
*	Kirby Corp.	819,344	61,204,997	0.5%
	Other Securities		2,079,887,903	15.9%
TOTAL INDUSTRIALS			2,548,221,071	19.7%
INFORMATION TECHNOLOGY — (6.8%)				
	Amkor Technology, Inc.	4,673,267	97,484,350	0.8%
	Avnet, Inc.	2,029,837	94,042,348	0.7%
*	Sanmina Corp.	1,457,694	74,152,894	0.6%
#	Vishay Intertechnology, Inc.	3,103,708	69,026,466	0.5%
	Other Securities		591,164,420	4.6%
TOTAL INFORMATION TECHNOLOGY			925,870,478	7.2%
MATERIALS — (7.9%)				
	Carpenter Technology Corp.	1,156,527	72,537,373	0.6%
	Commercial Metals Co.	2,208,986	93,418,018	0.7%
	Element Solutions, Inc.	4,339,958	79,117,434	0.6%
	Huntsman Corp.	2,564,760	59,835,851	0.5%
	U.S. Steel Corp.	3,597,899	121,932,797	0.9%
	Other Securities		637,390,997	4.9%
TOTAL MATERIALS			1,064,232,470	8.2%
REAL ESTATE — (0.9%)				
	Other Securities		118,167,098	0.9%
UTILITIES — (0.6%)				
#	Brookfield Infrastructure Corp., Class A	2,491,165	64,172,410	0.5%
	Other Securities		14,682,301	0.1%
TOTAL UTILITIES			78,854,711	0.6%
TOTAL COMMON STOCKS			12,799,816,603	99.1%
PREFERRED STOCKS — (0.0%)				
COMMUNICATION SERVICES — (0.0%)				
	Other Security		204,833	0.0%
CONSUMER DISCRETIONARY — (0.0%)				
	Other Security		311,566	0.0%

U.S. Small Cap Value Portfolio
CONTINUED

	Shares	Value†	Percentage of Net Assets‡
INDUSTRIALS — (0.0%)			
Other Security		$ 4,971,023	0.1%
TOTAL PREFERRED STOCKS		5,487,422	0.1%
TOTAL INVESTMENT SECURITIES (Cost $9,555,555,088)		12,805,304,025	
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money Market Fund, 5.300%	114,712,989	114,712,989	0.9%
SECURITIES LENDING COLLATERAL — (4.3%)			
@§ The DFA Short Term Investment Fund	50,591,078	585,187,004	4.5%
TOTAL INVESTMENTS—(100.0%) (Cost $10,255,463,669)		$13,505,204,018	104.6%

As of October 31, 2023, U.S. Small Cap Value Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	529	12/15/23	$113,714,344	$111,414,013	$(2,300,331)
Total Futures Contracts			**$113,714,344**	**$111,414,013**	**$(2,300,331)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services	$ 267,906,523	—	—	$ 267,906,523
Consumer Discretionary	1,984,514,792	$ 314,361	—	1,984,829,153
Consumer Staples	612,776,686	1,299,482	—	614,076,168
Energy	1,580,062,245	—	—	1,580,062,245
Financials	3,101,044,293	833,600	—	3,101,877,893
Health Care	513,744,365	—	$ 1,974,428	515,718,793
Industrials	2,548,102,654	118,417	—	2,548,221,071
Information Technology	925,659,903	210,575	—	925,870,478
Materials	1,062,498,550	1,002,925	730,995	1,064,232,470
Real Estate	118,167,098	—	—	118,167,098
Utilities	78,854,711	—	—	78,854,711
Preferred Stocks				
Communication Services	204,833	—	—	204,833
Consumer Discretionary	311,566	—	—	311,566
Industrials	4,971,023	—	—	4,971,023
Temporary Cash Investments	114,712,989	—	—	114,712,989

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral	—	$585,187,004	—	$ 585,187,004
Futures Contracts**	$ (2,300,331)	—	—	(2,300,331)
TOTAL	$12,911,231,900	$588,966,364	$2,705,423^	$13,502,903,687

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

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. CORE EQUITY 1 PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (97.5%)				
COMMUNICATION SERVICES — (7.3%)				
*	Alphabet, Inc., Class A.	2,905,839	$ 360,556,503	1.3%
*	Alphabet, Inc., Class C.	2,559,387	320,691,191	1.2%
	Comcast Corp., Class A.	4,154,485	171,538,686	0.6%
*	Meta Platforms, Inc., Class A.	1,474,881	444,337,399	1.6%
	Verizon Communications, Inc..	4,856,017	170,591,877	0.6%
	Other Securities.		617,387,240	2.1%
TOTAL COMMUNICATION SERVICES.			2,085,102,896	7.4%
CONSUMER DISCRETIONARY — (10.6%)				
*	Amazon.com, Inc..	4,770,102	634,852,875	2.3%
	Home Depot, Inc..	578,985	164,831,240	0.6%
	McDonald's Corp..	392,232	102,831,463	0.4%
*	Tesla, Inc..	945,382	189,870,521	0.7%
	Other Securities.		1,921,119,813	6.7%
TOTAL CONSUMER DISCRETIONARY.			3,013,505,912	10.7%
CONSUMER STAPLES — (6.2%)				
	Coca-Cola Co..	2,283,694	129,005,874	0.5%
	Costco Wholesale Corp..	244,634	135,145,607	0.5%
	PepsiCo, Inc..	977,554	159,615,017	0.6%
	Procter & Gamble Co..	1,498,080	224,756,942	0.8%
	Walmart, Inc..	911,334	148,921,089	0.5%
	Other Securities.		981,336,004	3.4%
TOTAL CONSUMER STAPLES.			1,778,780,533	6.3%
ENERGY — (7.1%)				
	Chevron Corp..	1,679,730	244,787,053	0.9%
	ConocoPhillips.	1,164,407	138,331,552	0.5%
	Exxon Mobil Corp..	4,223,835	447,092,935	1.6%
	Marathon Petroleum Corp..	529,963	80,156,904	0.3%
	Other Securities.		1,117,560,698	3.9%
TOTAL ENERGY.			2,027,929,142	7.2%
FINANCIALS — (13.8%)				
	Bank of America Corp..	3,912,477	103,054,644	0.4%
*	Berkshire Hathaway, Inc., Class B.	954,456	325,784,466	1.2%
	JPMorgan Chase & Co..	2,201,688	306,166,733	1.1%
	Mastercard, Inc., Class A.	579,715	218,175,740	0.8%
#	Visa, Inc., Class A.	913,551	214,775,840	0.8%
	Other Securities.		2,778,966,138	9.7%
TOTAL FINANCIALS.			3,946,923,561	14.0%
HEALTH CARE — (11.1%)				
	AbbVie, Inc..	1,217,399	171,872,391	0.6%
	Amgen, Inc..	373,973	95,624,896	0.4%
	Cigna Group.	239,976	74,200,579	0.3%
	Eli Lilly & Co..	520,601	288,376,512	1.0%
	Johnson & Johnson.	1,664,083	246,850,072	0.9%
	Merck & Co., Inc..	1,091,150	112,061,105	0.4%
	Pfizer, Inc..	3,028,207	92,542,006	0.3%

U.S. Core Equity 1 Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets‡
	HEALTH CARE — (Continued)			
	Thermo Fisher Scientific, Inc.	171,737	$ 76,383,466	0.3%
	UnitedHealth Group, Inc.	461,505	247,163,618	0.9%
	Other Securities		1,775,532,857	6.2%
	TOTAL HEALTH CARE		3,180,607,502	11.3%
	INDUSTRIALS — (12.8%)			
	Caterpillar, Inc.	417,155	94,297,888	0.3%
	Deere & Co.	226,979	82,929,047	0.3%
	Lockheed Martin Corp.	186,232	84,668,516	0.3%
	Union Pacific Corp.	454,379	94,333,624	0.3%
	Other Securities		3,284,765,581	11.8%
	TOTAL INDUSTRIALS		3,640,994,656	13.0%
	INFORMATION TECHNOLOGY — (22.4%)			
	Accenture PLC, Class A	397,785	118,177,946	0.4%
*	Adobe, Inc.	257,391	136,947,455	0.5%
	Apple, Inc.	8,542,791	1,458,852,419	5.2%
	Applied Materials, Inc.	568,804	75,281,209	0.3%
	Broadcom, Inc.	314,651	264,737,912	1.0%
	Cisco Systems, Inc.	2,518,417	131,285,078	0.5%
	Intel Corp.	2,571,581	93,862,706	0.3%
	Microsoft Corp.	4,149,522	1,402,994,883	5.0%
	NVIDIA Corp.	1,080,621	440,677,244	1.6%
	Oracle Corp.	840,214	86,878,128	0.3%
	QUALCOMM, Inc.	829,776	90,437,286	0.3%
	Texas Instruments, Inc.	750,861	106,629,771	0.4%
	Other Securities		2,002,547,612	7.0%
	TOTAL INFORMATION TECHNOLOGY		6,409,309,649	22.8%
	MATERIALS — (3.8%)			
	Linde PLC	225,284	86,094,533	0.3%
	Other Securities		997,630,925	3.6%
	TOTAL MATERIALS		1,083,725,458	3.9%
	REAL ESTATE — (0.3%)			
	Other Securities		77,469,422	0.3%
	UTILITIES — (2.1%)			
	Other Securities		606,789,891	2.2%
	TOTAL COMMON STOCKS		27,851,138,622	99.1%
	PREFERRED STOCKS — (0.0%)			
	COMMUNICATION SERVICES — (0.0%)			
	Other Security		193,537	0.0%
	CONSUMER DISCRETIONARY — (0.0%)			
	Other Security		234,621	0.0%

	Shares	Value†	Percentage of Net Assets‡
INDUSTRIALS — (0.0%)			
Other Security.		$ 1,437,507	0.0%
TOTAL PREFERRED STOCKS.		1,865,665	0.0%
TOTAL INVESTMENT SECURITIES (Cost $11,912,071,759).		27,853,004,287	
TEMPORARY CASH INVESTMENTS — (1.0%)			
State Street Institutional U.S. Government Money Market Fund, 5.300%.	283,594,942	283,594,942	1.0%
SECURITIES LENDING COLLATERAL — (1.5%)			
@§ The DFA Short Term Investment Fund.	36,868,359	426,456,306	1.5%
TOTAL INVESTMENTS—(100.0%) (Cost $12,622,123,007).		$28,563,055,535	101.6%

As of October 31, 2023, U.S. Core Equity 1 Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index.	1,170	12/15/23	$252,692,080	$246,416,625	$(6,275,455)
Total Futures Contracts.			**$252,692,080**	**$246,416,625**	**$(6,275,455)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.	$ 2,084,953,600	$ 149,296	—	$ 2,085,102,896
Consumer Discretionary.	3,013,496,664	9,248	—	3,013,505,912
Consumer Staples.	1,778,699,762	80,771	—	1,778,780,533
Energy.	2,027,929,142	—	—	2,027,929,142
Financials.	3,946,920,511	3,050	—	3,946,923,561
Health Care.	3,170,881,568	8,561,704	$ 1,164,230	3,180,607,502
Industrials.	3,640,135,865	845,401	13,390	3,640,994,656
Information Technology.	6,408,675,532	634,117	—	6,409,309,649
Materials.	1,083,638,441	—	87,017	1,083,725,458
Real Estate.	77,427,815	41,607	—	77,469,422
Utilities.	606,789,891	—	—	606,789,891
Preferred Stocks				
Communication Services.	193,537	—	—	193,537
Consumer Discretionary.	234,621	—	—	234,621
Industrials.	1,437,507	—	—	1,437,507
Temporary Cash Investments.	283,594,942	—	—	283,594,942

U.S. Core Equity 1 Portfolio
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	**Level 2**	**Level 3**	**Total**
Securities Lending Collateral	—	$426,456,306	—	$ 426,456,306
Futures Contracts**	$ (6,275,455)	—	—	(6,275,455)
TOTAL	$28,118,733,943	$436,781,500	$1,264,637^	$28,556,780,080

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

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

U.S. CORE EQUITY 2 PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (97.2%)				
COMMUNICATION SERVICES — (6.3%)				
*	Alphabet, Inc., Class A	2,402,168	$ 298,061,005	1.1%
*	Alphabet, Inc., Class C	2,091,630	262,081,239	1.0%
	Comcast Corp., Class A	3,103,081	128,126,214	0.5%
*	Meta Platforms, Inc., Class A	1,408,050	424,203,223	1.5%
	Verizon Communications, Inc.	3,035,075	106,622,185	0.4%
	Other Securities		576,870,755	1.9%
TOTAL COMMUNICATION SERVICES			1,795,964,621	6.4%
CONSUMER DISCRETIONARY — (9.7%)				
*	Amazon.com, Inc.	3,133,368	417,019,947	1.5%
	Home Depot, Inc.	491,255	139,855,386	0.5%
*	Tesla, Inc.	399,380	80,211,479	0.3%
	Other Securities		2,126,307,440	7.6%
TOTAL CONSUMER DISCRETIONARY			2,763,394,252	9.9%
CONSUMER STAPLES — (6.1%)				
	Coca-Cola Co.	1,697,114	95,869,970	0.4%
	Costco Wholesale Corp.	157,001	86,733,632	0.3%
	PepsiCo, Inc.	986,623	161,095,803	0.6%
	Procter & Gamble Co.	1,467,734	220,204,132	0.8%
	Walmart, Inc.	819,313	133,883,937	0.5%
	Other Securities		1,028,877,732	3.6%
TOTAL CONSUMER STAPLES			1,726,665,206	6.2%
ENERGY — (6.5%)				
	Chevron Corp.	1,202,644	175,261,310	0.6%
	ConocoPhillips	1,162,116	138,059,381	0.5%
	Exxon Mobil Corp.	3,081,650	326,192,653	1.2%
	Other Securities		1,202,066,648	4.3%
TOTAL ENERGY			1,841,579,992	6.6%
FINANCIALS — (14.8%)				
	American Express Co.	509,806	74,446,970	0.3%
	Bank of America Corp.	3,352,939	88,316,413	0.3%
*	Berkshire Hathaway, Inc., Class B	840,748	286,972,515	1.0%
	JPMorgan Chase & Co.	1,948,863	271,008,889	1.0%
	Mastercard, Inc., Class A	517,493	194,758,491	0.7%
#	Visa, Inc., Class A	799,533	187,970,208	0.7%
	Other Securities		3,096,594,625	11.0%
TOTAL FINANCIALS			4,200,068,111	15.0%
HEALTH CARE — (11.2%)				
	AbbVie, Inc.	1,169,550	165,117,069	0.6%
	Amgen, Inc.	365,932	93,568,812	0.3%
	Cigna Group	242,211	74,891,641	0.3%
	Elevance Health, Inc.	160,699	72,329,013	0.3%
	Eli Lilly & Co.	538,596	298,344,482	1.1%
	Johnson & Johnson	1,877,750	278,545,435	1.0%
	Merck & Co., Inc.	1,861,625	191,188,887	0.7%
	Pfizer, Inc.	3,347,749	102,307,209	0.4%

		Shares	Value†	Percentage of Net Assets‡
HEALTH CARE — (Continued)				
	UnitedHealth Group, Inc..	338,127	$ 181,087,296	0.7%
	Other Securities.		1,741,146,813	6.1%
TOTAL HEALTH CARE.			3,198,526,657	11.5%
INDUSTRIALS — (14.6%)				
	Caterpillar, Inc..	426,704	96,456,439	0.4%
	Deere & Co..	217,159	79,341,212	0.3%
	Lockheed Martin Corp..	161,715	73,522,108	0.3%
	Union Pacific Corp..	574,109	119,190,769	0.4%
	Other Securities.		3,774,255,418	13.4%
TOTAL INDUSTRIALS.			4,142,765,946	14.8%
INFORMATION TECHNOLOGY — (21.8%)				
	Accenture PLC, Class A.	449,831	133,640,292	0.5%
*	Adobe, Inc..	211,804	112,692,436	0.4%
	Apple, Inc..	8,359,320	1,427,521,076	5.1%
	Applied Materials, Inc..	712,387	94,284,419	0.3%
	Broadcom, Inc..	284,762	239,590,204	0.9%
	Cisco Systems, Inc..	2,916,573	152,040,950	0.6%
	Intel Corp..	1,953,693	71,309,794	0.3%
	International Business Machines Corp..	547,292	79,160,315	0.3%
	Microsoft Corp..	4,372,022	1,478,224,358	5.3%
	NVIDIA Corp..	671,538	273,853,196	1.0%
	Oracle Corp..	819,046	84,689,356	0.3%
	QUALCOMM, Inc..	817,724	89,123,739	0.3%
	Texas Instruments, Inc..	673,110	95,588,351	0.4%
	Other Securities.		1,884,266,320	6.6%
TOTAL INFORMATION TECHNOLOGY.			6,215,984,806	22.3%
MATERIALS — (4.3%)				
	Linde PLC.	189,850	72,553,076	0.3%
	Other Securities.		1,148,418,796	4.1%
TOTAL MATERIALS.			1,220,971,872	4.4%
REAL ESTATE — (0.3%)				
	Other Securities.		92,497,729	0.3%
UTILITIES — (1.6%)				
	Other Securities.		447,134,143	1.6%
TOTAL COMMON STOCKS.			27,645,553,335	99.0%
PREFERRED STOCKS — (0.0%)				
COMMUNICATION SERVICES — (0.0%)				
	Other Security.		198,177	0.0%
CONSUMER DISCRETIONARY — (0.0%)				
	Other Security.		372,303	0.0%

	Shares	Value†	Percentage of Net Assets‡
INDUSTRIALS — (0.0%)			
Other Security		$ 1,961,510	0.0%
TOTAL PREFERRED STOCKS		2,531,990	0.0%
TOTAL INVESTMENT SECURITIES (Cost $12,317,882,538)		27,648,085,325	
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money Market Fund, 5.300%	254,955,004	254,955,004	0.9%
SECURITIES LENDING COLLATERAL — (1.9%)			
@§ The DFA Short Term Investment Fund	46,538,732	538,313,515	1.9%
TOTAL INVESTMENTS—(100.0%) (Cost $13,111,162,744)		$28,441,353,844	101.8%

As of October 31, 2023, U.S. Core Equity 2 Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	1,140	12/15/23	$250,320,659	$240,098,250	$(10,222,409)
Total Futures Contracts			**$250,320,659**	**$240,098,250**	**$(10,222,409)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services	$ 1,795,753,974	$ 210,647	—	$ 1,795,964,621
Consumer Discretionary	2,763,390,787	3,465	—	2,763,394,252
Consumer Staples	1,726,557,060	108,146	—	1,726,665,206
Energy	1,841,579,992	—	—	1,841,579,992
Financials	4,199,974,528	93,583	—	4,200,068,111
Health Care	3,192,408,877	4,551,771	$ 1,566,009	3,198,526,657
Industrials	4,140,919,149	1,833,704	13,093	4,142,765,946
Information Technology	6,215,378,716	605,739	351	6,215,984,806
Materials	1,220,849,838	—	122,034	1,220,971,872
Real Estate	92,372,307	125,422	—	92,497,729
Utilities	447,134,143	—	—	447,134,143
Preferred Stocks				
Communication Services	198,177	—	—	198,177
Consumer Discretionary	372,303	—	—	372,303
Industrials	1,961,510	—	—	1,961,510
Temporary Cash Investments	254,955,004	—	—	254,955,004

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral	—	$538,313,515	—	$ 538,313,515
Futures Contracts**	$ (10,222,409)	—	—	(10,222,409)
TOTAL	$27,883,583,956	$545,845,992	$1,701,487^	$28,431,131,435

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

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. VECTOR EQUITY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (93.5%)				
COMMUNICATION SERVICES — (5.4%)				
*	Alphabet, Inc., Class A	170,641	$ 21,173,135	0.5%
*	Alphabet, Inc., Class C	174,880	21,912,464	0.5%
	Comcast Corp., Class A	440,297	18,179,863	0.5%
*	Meta Platforms, Inc., Class A	140,513	42,332,352	1.1%
	Verizon Communications, Inc.	508,612	17,867,540	0.5%
	Other Securities		111,776,804	2.6%
TOTAL COMMUNICATION SERVICES			233,242,158	5.7%
CONSUMER DISCRETIONARY — (10.5%)				
*	Amazon.com, Inc.	314,432	41,847,755	1.0%
	DR Horton, Inc.	125,278	13,079,023	0.3%
	Lennar Corp., Class A	87,862	9,373,118	0.2%
	PulteGroup, Inc.	146,869	10,808,090	0.3%
	Other Securities		377,184,961	9.3%
TOTAL CONSUMER DISCRETIONARY			452,292,947	11.1%
CONSUMER STAPLES — (4.6%)				
	Bunge Ltd.	94,400	10,004,512	0.3%
	Procter & Gamble Co.	90,151	13,525,355	0.3%
	Walmart, Inc.	63,339	10,350,226	0.3%
	Other Securities		165,914,139	4.0%
TOTAL CONSUMER STAPLES			199,794,232	4.9%
ENERGY — (10.0%)				
	Chevron Corp.	191,690	27,934,984	0.7%
	ConocoPhillips	107,669	12,791,077	0.3%
	Coterra Energy, Inc.	441,905	12,152,387	0.3%
	Diamondback Energy, Inc.	78,089	12,519,228	0.3%
	EOG Resources, Inc.	74,939	9,461,049	0.2%
	EQT Corp.	216,761	9,186,331	0.2%
	Exxon Mobil Corp.	559,346	59,206,774	1.5%
	HF Sinclair Corp.	169,076	9,363,429	0.2%
	Marathon Petroleum Corp.	85,987	13,005,534	0.3%
	Valero Energy Corp.	94,078	11,947,906	0.3%
	Other Securities		251,462,017	6.3%
TOTAL ENERGY			429,030,716	10.6%
FINANCIALS — (20.6%)				
*	Arch Capital Group Ltd.	105,193	9,118,129	0.2%
	Bank of America Corp.	491,054	12,934,362	0.3%
*	Berkshire Hathaway, Inc., Class B	110,049	37,563,025	0.9%
	Capital One Financial Corp.	94,015	9,522,779	0.2%
	First Citizens BancShares, Inc., Class A	6,764	9,339,325	0.2%
	Hartford Financial Services Group, Inc.	139,081	10,215,499	0.3%
	JPMorgan Chase & Co.	273,311	38,006,628	0.9%
	Morgan Stanley	152,000	10,764,640	0.3%
	Travelers Cos., Inc.	107,477	17,995,949	0.5%
	Wells Fargo & Co.	220,608	8,773,580	0.2%
	Other Securities		724,799,241	17.8%
TOTAL FINANCIALS			889,033,157	21.8%

U.S. Vector Equity Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets‡
HEALTH CARE — (8.9%)				
	Cigna Group	32,553	$ 10,065,388	0.3%
	Johnson & Johnson	176,784	26,224,139	0.7%
	Merck & Co., Inc.	111,689	11,470,460	0.3%
	Pfizer, Inc.	497,846	15,214,174	0.4%
	UnitedHealth Group, Inc.	24,210	12,965,908	0.3%
	Other Securities		307,343,490	7.4%
TOTAL HEALTH CARE			383,283,559	9.4%
INDUSTRIALS — (16.6%)				
	Johnson Controls International PLC	191,481	9,386,399	0.2%
#	RTX Corp.	107,084	8,715,567	0.2%
	Other Securities		697,792,969	17.2%
TOTAL INDUSTRIALS			715,894,935	17.6%
INFORMATION TECHNOLOGY — (8.7%)				
	Cisco Systems, Inc.	205,622	10,719,075	0.3%
	Intel Corp.	359,241	13,112,296	0.3%
#	Jabil, Inc.	74,660	9,168,248	0.2%
	Micron Technology, Inc.	133,994	8,960,179	0.2%
#*	Super Micro Computer, Inc.	40,553	9,711,227	0.2%
	Other Securities		324,147,779	8.0%
TOTAL INFORMATION TECHNOLOGY			375,818,804	9.2%
MATERIALS — (6.7%)				
	Dow, Inc.	212,547	10,274,522	0.3%
	Linde PLC	28,454	10,873,981	0.3%
	Nucor Corp.	112,169	16,577,457	0.4%
	Reliance Steel & Aluminum Co.	43,567	11,082,573	0.3%
	Steel Dynamics, Inc.	126,737	13,498,758	0.3%
	Other Securities		225,830,862	5.5%
TOTAL MATERIALS			288,138,153	7.1%
REAL ESTATE — (0.5%)				
	Other Securities		22,271,455	0.6%
UTILITIES — (1.0%)				
	Other Securities		41,257,206	1.0%
TOTAL COMMON STOCKS			4,030,057,322	99.0%
PREFERRED STOCKS — (0.0%)				
COMMUNICATION SERVICES — (0.0%)				
	Other Security		207,803	0.0%
INDUSTRIALS — (0.0%)				
	Other Security		784,790	0.0%
TOTAL PREFERRED STOCKS			992,593	0.0%
TOTAL INVESTMENT SECURITIES (Cost $2,145,727,662)			4,031,049,915	

	Shares	Value†	Percentage of Net Assets‡
TEMPORARY CASH INVESTMENTS — (1.0%)			
State Street Institutional U.S. Government Money Market Fund, 5.300%	40,621,609	$ 40,621,609	1.0%
SECURITIES LENDING COLLATERAL — (5.5%)			
@§ The DFA Short Term Investment Fund	20,608,919	238,383,371	5.8%
TOTAL INVESTMENTS—(100.0%) (Cost $2,424,737,540)		$4,310,054,895	105.8%

As of October 31, 2023, U.S. Vector Equity Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	169	12/15/23	$36,460,756	$35,593,512	$(867,244)
Total Futures Contracts			**$36,460,756**	**$35,593,512**	**$(867,244)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services	$ 233,159,744	$ 82,414	—	$ 233,242,158
Consumer Discretionary	452,256,924	36,023	—	452,292,947
Consumer Staples	199,726,553	67,679	—	199,794,232
Energy	429,030,716	—	—	429,030,716
Financials	888,972,569	60,588	—	889,033,157
Health Care	379,774,600	2,709,831	$ 799,128	383,283,559
Industrials	715,440,824	447,973	6,138	715,894,935
Information Technology	375,560,792	258,012	—	375,818,804
Materials	288,102,826	—	35,327	288,138,153
Real Estate	22,257,586	13,869	—	22,271,455
Utilities	41,257,206	—	—	41,257,206
Preferred Stocks				
Communication Services	207,803	—	—	207,803
Industrials	784,790	—	—	784,790
Temporary Cash Investments	40,621,609	—	—	40,621,609
Securities Lending Collateral	—	238,383,371	—	238,383,371
Futures Contracts**	(867,244)	—	—	(867,244)
TOTAL	$4,066,287,298	$242,059,760	$840,593^	$4,309,187,651

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

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. SMALL CAP PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (92.0%)				
COMMUNICATION SERVICES — (2.2%)				
	Other Securities		$ 306,988,974	2.4%
CONSUMER DISCRETIONARY — (12.7%)				
#*	Asbury Automotive Group, Inc.	149,820	28,671,053	0.2%
	Murphy USA, Inc.	120,485	43,698,705	0.4%
*	Taylor Morrison Home Corp.	796,952	30,539,201	0.2%
	Other Securities		1,633,805,520	12.8%
TOTAL CONSUMER DISCRETIONARY			1,736,714,479	13.6%
CONSUMER STAPLES — (4.4%)				
	Coca-Cola Consolidated, Inc.	54,568	34,727,621	0.3%
	Inter Parfums, Inc.	232,833	29,595,403	0.2%
*	Sprouts Farmers Market, Inc.	651,201	27,363,466	0.2%
	Other Securities		511,618,408	4.0%
TOTAL CONSUMER STAPLES			603,304,898	4.7%
ENERGY — (6.1%)				
#	SM Energy Co.	732,318	29,527,062	0.2%
	TechnipFMC PLC	1,654,034	35,594,812	0.3%
	Other Securities		775,782,252	6.1%
TOTAL ENERGY			840,904,126	6.6%
FINANCIALS — (18.3%)				
*	American Equity Investment Life Holding Co.	667,310	35,340,738	0.3%
	Evercore, Inc., Class A	267,875	34,871,967	0.3%
	FirstCash Holdings, Inc.	307,746	33,519,694	0.3%
	RLI Corp.	245,534	32,714,950	0.3%
	Selective Insurance Group, Inc.	396,604	41,290,442	0.3%
	White Mountains Insurance Group Ltd.	19,400	27,756,550	0.2%
	Other Securities		2,302,078,856	18.0%
TOTAL FINANCIALS			2,507,573,197	19.7%
HEALTH CARE — (8.3%)				
#*	CorVel Corp.	154,210	29,907,487	0.2%
	Ensign Group, Inc.	424,098	40,967,867	0.3%
*	Medpace Holdings, Inc.	122,098	29,629,522	0.2%
*	Merit Medical Systems, Inc.	403,213	27,716,862	0.2%
	Other Securities		1,003,324,962	8.0%
TOTAL HEALTH CARE			1,131,546,700	8.9%
INDUSTRIALS — (19.9%)				
#	AAON, Inc.	594,244	32,374,413	0.3%
	Applied Industrial Technologies, Inc.	272,046	41,761,781	0.3%
*	ASGN, Inc.	358,128	29,889,363	0.2%
#*	Atkore, Inc.	257,880	32,049,326	0.3%
*	Beacon Roofing Supply, Inc.	459,437	32,698,131	0.3%
	Boise Cascade Co.	305,055	28,598,906	0.2%
*	Casella Waste Systems, Inc., Class A	371,267	28,012,095	0.2%
	Comfort Systems USA, Inc.	264,955	48,182,067	0.4%
*	ExlService Holdings, Inc.	1,206,714	31,507,303	0.3%

U.S. Small Cap Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets‡
INDUSTRIALS — (Continued)				
#	Exponent, Inc.	378,072	$ 27,708,897	0.2%
	Franklin Electric Co., Inc.	336,851	29,211,719	0.2%
*	FTI Consulting, Inc.	175,457	37,242,503	0.3%
	MSA Safety, Inc.	259,156	40,915,549	0.3%
#	Mueller Industries, Inc.	819,400	30,899,574	0.3%
#*	Saia, Inc.	106,690	38,247,298	0.3%
	Simpson Manufacturing Co., Inc.	339,115	45,163,336	0.4%
#	Timken Co.	427,105	29,521,498	0.2%
	UFP Industries, Inc.	450,474	42,871,611	0.3%
	Watts Water Technologies, Inc., Class A	200,814	34,742,830	0.3%
	Other Securities		2,067,206,400	16.1%
TOTAL INDUSTRIALS			2,728,804,600	21.4%
INFORMATION TECHNOLOGY — (11.2%)				
	Amkor Technology, Inc.	1,436,396	29,963,221	0.2%
#*	Axcelis Technologies, Inc.	238,962	30,467,655	0.2%
	Badger Meter, Inc.	216,759	30,031,959	0.2%
*	Fabrinet	263,526	40,846,530	0.3%
#*	Insight Enterprises, Inc.	259,027	37,118,569	0.3%
#*	Novanta, Inc.	254,279	33,580,085	0.3%
*	Onto Innovation, Inc.	287,368	32,291,542	0.3%
	Power Integrations, Inc.	417,917	28,974,186	0.2%
#*	Qualys, Inc.	267,321	40,886,747	0.3%
*	Rambus, Inc.	632,279	34,351,718	0.3%
	Other Securities		1,195,280,036	9.4%
TOTAL INFORMATION TECHNOLOGY			1,533,792,248	12.0%
MATERIALS — (5.5%)				
	Commercial Metals Co.	723,546	30,598,760	0.2%
	Element Solutions, Inc.	1,758,427	32,056,124	0.3%
	Other Securities		694,204,672	5.5%
TOTAL MATERIALS			756,859,556	6.0%
REAL ESTATE — (0.6%)				
	Other Securities		85,141,466	0.7%
UTILITIES — (2.8%)				
	Other Securities		382,106,474	3.0%
TOTAL COMMON STOCKS			12,613,736,718	99.0%
PREFERRED STOCKS — (0.0%)				
COMMUNICATION SERVICES — (0.0%)				
	Other Security		206,719	0.0%
INDUSTRIALS — (0.0%)				
	Other Security		3,530,904	0.0%
TOTAL PREFERRED STOCKS			3,737,623	0.0%
TOTAL INVESTMENT SECURITIES (Cost $8,046,257,818)			12,617,474,341	

U.S. Small Cap Portfolio

CONTINUED

	Shares	Value†	Percentage of Net Assets‡
TEMPORARY CASH INVESTMENTS — (1.0%)			
State Street Institutional U.S. Government Money Market Fund, 5.300%	133,341,708	$ 133,341,708	1.0%
SECURITIES LENDING COLLATERAL — (7.0%)			
@§ The DFA Short Term Investment Fund	83,406,880	964,767,376	7.6%
TOTAL INVESTMENTS—(100.0%) (Cost $9,144,377,423)		$13,715,583,425	107.6%

As of October 31, 2023, U.S. Small Cap Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	584	12/15/23	$127,802,078	$122,997,700	$(4,804,378)
Total Futures Contracts			**$127,802,078**	**$122,997,700**	**$(4,804,378)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services	$ 306,953,094	$ 35,880	—	$ 306,988,974
Consumer Discretionary	1,736,714,479	—	—	1,736,714,479
Consumer Staples	603,153,743	151,155	—	603,304,898
Energy	840,904,126	—	—	840,904,126
Financials	2,507,413,278	159,919	—	2,507,573,197
Health Care	1,124,180,750	4,202,171	$ 3,163,779	1,131,546,700
Industrials	2,728,777,230	12,664	14,706	2,728,804,600
Information Technology	1,533,785,183	—	7,065	1,533,792,248
Materials	756,535,796	—	323,760	756,859,556
Real Estate	85,132,220	9,246	—	85,141,466
Utilities	382,106,474	—	—	382,106,474
Preferred Stocks				
Communication Services	206,719	—	—	206,719
Industrials	3,530,904	—	—	3,530,904
Temporary Cash Investments	133,341,708	—	—	133,341,708
Securities Lending Collateral	—	964,767,376	—	964,767,376
Futures Contracts**	(4,804,378)	—	—	(4,804,378)
TOTAL	$12,737,931,326	$969,338,411	$3,509,310^	$13,710,779,047

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

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. MICRO CAP PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (91.5%)				
COMMUNICATION SERVICES — (2.8%)				
	Other Securities		$ 184,347,188	3.1%
CONSUMER DISCRETIONARY — (13.1%)				
#*	Abercrombie & Fitch Co., Class A	309,087	18,798,671	0.3%
*	Cavco Industries, Inc.	67,389	16,814,229	0.3%
#	Group 1 Automotive, Inc.	70,962	17,905,841	0.3%
*	ODP Corp.	354,824	15,938,694	0.3%
#*	Stride, Inc.	307,962	16,931,751	0.3%
#*	Topgolf Callaway Brands Corp.	1,345,026	16,436,218	0.3%
*	Tri Pointe Homes, Inc.	625,733	15,680,869	0.3%
	Winmark Corp.	42,095	16,977,755	0.3%
	Other Securities		717,025,676	11.8%
TOTAL CONSUMER DISCRETIONARY			852,509,704	14.2%
CONSUMER STAPLES — (4.4%)				
*	Hostess Brands, Inc.	641,577	21,428,672	0.4%
	Other Securities		264,595,095	4.3%
TOTAL CONSUMER STAPLES			286,023,767	4.7%
ENERGY — (5.9%)				
#*	CNX Resources Corp.	1,161,237	25,222,068	0.4%
	Patterson-UTI Energy, Inc.	1,213,600	15,412,720	0.3%
	Scorpio Tankers, Inc.	281,079	15,782,586	0.3%
#*	Tidewater, Inc.	228,378	15,609,636	0.3%
	Other Securities		310,816,497	5.1%
TOTAL ENERGY			382,843,507	6.4%
FINANCIALS — (18.9%)				
#	BancFirst Corp.	237,248	19,243,185	0.3%
*	Bancorp, Inc.	494,971	17,645,716	0.3%
	First BanCorp	1,576,127	21,041,295	0.4%
*	NMI Holdings, Inc., Class A	581,320	15,899,102	0.3%
	Piper Sandler Cos.	134,207	18,768,849	0.3%
	Other Securities		1,132,438,648	18.7%
TOTAL FINANCIALS			1,225,036,795	20.3%
HEALTH CARE — (9.9%)				
#*	Amphastar Pharmaceuticals, Inc.	363,850	16,471,489	0.3%
#*	CorVel Corp.	162,450	31,505,553	0.5%
#*	Krystal Biotech, Inc.	144,924	16,937,268	0.3%
#*	Prestige Consumer Healthcare, Inc.	285,192	16,928,997	0.3%
	Other Securities		560,138,292	9.3%
TOTAL HEALTH CARE			641,981,599	10.7%
INDUSTRIALS — (18.8%)				
*	AAR Corp.	264,917	15,725,473	0.3%
*	AeroVironment, Inc.	151,819	17,407,567	0.3%
#	ArcBest Corp.	191,857	20,889,390	0.4%
	Boise Cascade Co.	282,825	26,514,844	0.4%
*	CBIZ, Inc.	406,188	21,105,528	0.4%

U.S. Micro Cap Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets‡
INDUSTRIALS — (Continued)				
#	Encore Wire Corp.	95,610	$ 17,097,936	0.3%
	ESCO Technologies, Inc.	174,924	17,006,111	0.3%
	Federal Signal Corp.	294,799	17,110,134	0.3%
	Griffon Corp.	402,713	16,084,357	0.3%
*	Huron Consulting Group, Inc.	170,273	16,918,325	0.3%
	ICF International, Inc.	129,423	16,401,777	0.3%
#	Kadant, Inc.	84,503	18,590,660	0.3%
	Matson, Inc.	225,848	19,660,068	0.3%
	McGrath RentCorp.	184,266	18,537,160	0.3%
*	MYR Group, Inc.	136,039	15,757,397	0.3%
*	SPX Technologies, Inc.	213,251	17,085,670	0.3%
#	Veritiv Corp.	163,485	27,695,994	0.5%
	Other Securities		904,851,083	14.7%
TOTAL INDUSTRIALS			1,224,439,474	20.3%
INFORMATION TECHNOLOGY — (10.1%)				
*	Agilysys, Inc.	187,965	16,125,517	0.3%
*	FormFactor, Inc.	482,486	16,346,626	0.3%
#*	Insight Enterprises, Inc.	110,317	15,808,426	0.3%
#	Kulicke & Soffa Industries, Inc.	372,420	15,496,396	0.3%
*	Plexus Corp.	205,049	20,160,418	0.3%
	Progress Software Corp.	298,601	15,342,119	0.3%
	Other Securities		559,254,402	9.1%
TOTAL INFORMATION TECHNOLOGY			658,533,904	10.9%
MATERIALS — (4.6%)				
	Carpenter Technology Corp.	256,503	16,087,868	0.3%
	Innospec, Inc.	180,162	17,655,876	0.3%
	Other Securities		265,691,778	4.4%
TOTAL MATERIALS			299,435,522	5.0%
REAL ESTATE — (0.9%)				
#	St. Joe Co.	421,390	19,653,630	0.3%
	Other Securities		39,060,162	0.7%
TOTAL REAL ESTATE			58,713,792	1.0%
UTILITIES — (2.1%)				
#	Otter Tail Corp.	270,818	20,836,737	0.3%
	Other Securities		114,601,353	1.9%
TOTAL UTILITIES			135,438,090	2.2%
TOTAL COMMON STOCKS			5,949,303,342	98.8%
PREFERRED STOCKS — (0.0%)				
COMMUNICATION SERVICES — (0.0%)				
	Other Security		208,388	0.0%

	Shares	Value†	Percentage of Net Assets‡
INDUSTRIALS — (0.0%)			
Other Security..		$ 1,480,270	0.0%
TOTAL PREFERRED STOCKS...............................		1,688,658	0.0%
TOTAL INVESTMENT SECURITIES (Cost $3,889,420,079)....................................		5,950,992,000	
TEMPORARY CASH INVESTMENTS — (1.2%)			
State Street Institutional U.S. Government Money Market Fund, 5.300%...............................	77,987,612	77,987,612	1.3%
SECURITIES LENDING COLLATERAL — (7.3%)			
@§ The DFA Short Term Investment Fund.................	40,918,878	473,308,657	7.9%
TOTAL INVESTMENTS—(100.0%) (Cost $4,440,720,434)....................................		$6,502,288,269	108.0%

As of October 31, 2023, U.S. Micro Cap Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index..............................	327	12/15/23	$72,742,352	$68,870,287	$(3,872,065)
Total Futures Contracts............................			**$72,742,352**	**$68,870,287**	**$(3,872,065)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services..................	$ 184,198,685	$ 148,503	—	$ 184,347,188
Consumer Discretionary..................	852,365,642	144,062	—	852,509,704
Consumer Staples.........................	285,422,175	601,592	—	286,023,767
Energy....................................	382,791,084	—	$ 52,423	382,843,507
Financials................................	1,224,445,906	590,889	—	1,225,036,795
Health Care..............................	640,344,635	149,916	1,487,048	641,981,599
Industrials................................	1,224,384,366	—	55,108	1,224,439,474
Information Technology....................	658,530,980	—	2,924	658,533,904
Materials.................................	299,257,383	—	178,139	299,435,522
Real Estate..............................	58,588,971	124,821	—	58,713,792
Utilities..................................	135,438,090	—	—	135,438,090
Preferred Stocks				
Communication Services..................	208,388	—	—	208,388
Industrials................................	1,480,270	—	—	1,480,270
Temporary Cash Investments................	77,987,612	—	—	77,987,612

U.S. MICRO CAP PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	**Level 2**	**Level 3**	**Total**
Securities Lending Collateral	—	$473,308,657	—	$ 473,308,657
Futures Contracts**	$ (3,872,065)	—	—	(3,872,065)
TOTAL	$6,021,572,122	$475,068,440	$1,775,642^	$6,498,416,204

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

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
	COMMON STOCKS — (98.4%)			
	COMMUNICATION SERVICES — (1.0%)			
	Other Securities		$ 46,032,932	1.0%
	CONSUMER DISCRETIONARY — (9.1%)			
	Home Depot, Inc.	413,294	117,660,669	2.7%
	NIKE, Inc., Class B	292,943	30,105,752	0.7%
	Ross Stores, Inc.	296,058	34,333,846	0.8%
	TJX Cos., Inc.	600,719	52,905,322	1.2%
	Other Securities		165,999,851	3.8%
	TOTAL CONSUMER DISCRETIONARY		401,005,440	9.2%
	CONSUMER STAPLES — (9.9%)			
	Altria Group, Inc.	622,027	24,986,825	0.6%
	Coca-Cola Co.	1,429,132	80,731,667	1.8%
	Kroger Co.	743,305	33,723,748	0.8%
	PepsiCo, Inc.	664,457	108,492,539	2.5%
	Procter & Gamble Co.	274,144	41,129,824	0.9%
	Target Corp.	269,232	29,828,213	0.7%
	Other Securities		119,243,725	2.7%
	TOTAL CONSUMER STAPLES		438,136,541	10.0%
	ENERGY — (6.0%)			
	ConocoPhillips	608,929	72,340,765	1.7%
	Hess Corp.	172,808	24,953,475	0.6%
	Occidental Petroleum Corp.	557,073	34,432,682	0.8%
	Other Securities		131,941,626	2.9%
	TOTAL ENERGY		263,668,548	6.0%
	FINANCIALS — (10.6%)			
	American Express Co.	314,679	45,952,574	1.1%
	Ameriprise Financial, Inc.	106,466	33,491,010	0.8%
	Aon PLC, Class A	80,133	24,793,150	0.6%
	Mastercard, Inc., Class A	342,337	128,838,530	2.9%
#	Visa, Inc., Class A	745,026	175,155,613	4.0%
	Other Securities		56,630,437	1.2%
	TOTAL FINANCIALS		464,861,314	10.6%
	HEALTH CARE — (14.9%)			
	AbbVie, Inc.	814,342	114,968,804	2.6%
	Amgen, Inc.	263,714	67,431,670	1.6%
	Bristol-Myers Squibb Co.	1,046,076	53,904,296	1.2%
	Eli Lilly & Co.	376,072	208,317,563	4.8%
	Gilead Sciences, Inc.	694,162	54,519,483	1.3%
	Johnson & Johnson	219,813	32,607,060	0.8%
	Zoetis, Inc.	201,953	31,706,621	0.7%
	Other Securities		92,910,272	2.0%
	TOTAL HEALTH CARE		656,365,769	15.0%
	INDUSTRIALS — (15.1%)			
	Automatic Data Processing, Inc.	186,986	40,804,085	0.9%
	Caterpillar, Inc.	272,530	61,605,406	1.4%

U.S. High Relative Profitability Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets‡
INDUSTRIALS — (Continued)				
	Deere & Co.	147,838	$ 54,014,092	1.2%
	Illinois Tool Works, Inc.	135,400	30,345,848	0.7%
	Lockheed Martin Corp.	112,034	50,935,138	1.2%
	Union Pacific Corp.	308,247	63,995,160	1.5%
	United Parcel Service, Inc., Class B	392,703	55,469,299	1.3%
	United Rentals, Inc.	80,731	32,798,583	0.8%
	Waste Management, Inc.	218,335	35,878,991	0.8%
	WW Grainger, Inc.	44,501	32,478,165	0.8%
	Other Securities		205,679,910	4.6%
TOTAL INDUSTRIALS			664,004,677	15.2%
INFORMATION TECHNOLOGY — (29.5%)				
	Accenture PLC, Class A	202,679	60,213,904	1.4%
*	Adobe, Inc.	109,821	58,431,361	1.3%
	Apple, Inc.	1,248,885	213,272,091	4.9%
	Applied Materials, Inc.	493,558	65,322,401	1.5%
	Broadcom, Inc.	206,313	173,585,569	4.0%
	International Business Machines Corp.	476,470	68,916,621	1.6%
	KLA Corp.	63,657	29,899,693	0.7%
	Lam Research Corp.	72,492	42,641,244	1.0%
	Microsoft Corp.	710,113	240,096,306	5.5%
	Oracle Corp.	745,006	77,033,620	1.8%
	QUALCOMM, Inc.	560,047	61,039,523	1.4%
	Texas Instruments, Inc.	450,160	63,927,222	1.5%
	Other Securities		142,965,743	3.1%
TOTAL INFORMATION TECHNOLOGY			1,297,345,298	29.7%
MATERIALS — (2.2%)				
	Nucor Corp.	244,758	36,172,785	0.8%
	Sherwin-Williams Co.	103,032	24,543,253	0.6%
	Other Securities		34,562,855	0.8%
TOTAL MATERIALS			95,278,893	2.2%
UTILITIES — (0.1%)				
	Other Security		3,984,740	0.1%
TOTAL COMMON STOCKS (Cost $3,228,324,816)			4,330,684,152	99.0%
TEMPORARY CASH INVESTMENTS — (0.8%)				
	State Street Institutional U.S. Government Money Market Fund, 5.300%	36,591,693	36,591,693	0.8%
SECURITIES LENDING COLLATERAL — (0.8%)				
@§	The DFA Short Term Investment Fund	2,955,468	34,185,901	0.8%
TOTAL INVESTMENTS—(100.0%) (Cost $3,299,102,410)			$4,401,461,746	100.6%

U.S. High Relative Profitability Portfolio

CONTINUED

As of October 31, 2023, U.S. High Relative Profitability Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	152	12/15/23	$33,376,088	$32,013,100	$(1,362,988)
Total Futures Contracts			**$33,376,088**	**$32,013,100**	**$(1,362,988)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	**Level 2**	**Level 3**	**Total**
Common Stocks				
Communication Services	$ 46,032,932	—	—	$ 46,032,932
Consumer Discretionary	401,005,440	—	—	401,005,440
Consumer Staples	438,136,541	—	—	438,136,541
Energy	263,668,548	—	—	263,668,548
Financials	464,861,314	—	—	464,861,314
Health Care	656,365,769	—	—	656,365,769
Industrials	664,004,677	—	—	664,004,677
Information Technology	1,297,345,298	—	—	1,297,345,298
Materials	95,278,893	—	—	95,278,893
Utilities	3,984,740	—	—	3,984,740
Temporary Cash Investments	36,591,693	—	—	36,591,693
Securities Lending Collateral	—	$34,185,901	—	34,185,901
Futures Contracts**	(1,362,988)	—	—	(1,362,988)
TOTAL	$4,365,912,857	$34,185,901	—	$4,400,098,758

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

DFA REAL ESTATE SECURITIES PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

	Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (97.0%)			
REAL ESTATE — (97.0%)			
Agree Realty Corp.	607,919	$ 34,006,989	0.5%
Alexandria Real Estate Equities, Inc.	1,002,847	93,395,141	1.5%
American Homes 4 Rent, Class A	1,978,285	64,769,051	1.0%
American Tower Corp.	2,835,558	505,268,080	8.0%
Americold Realty Trust, Inc.	1,647,197	43,189,505	0.7%
AvalonBay Communities, Inc.	863,843	143,173,339	2.3%
Boston Properties, Inc.	907,105	48,593,615	0.8%
Brixmor Property Group, Inc.	1,833,888	38,126,532	0.6%
Camden Property Trust	649,461	55,126,250	0.9%
Crown Castle, Inc.	2,639,906	245,458,460	3.9%
CubeSmart	1,367,451	46,616,405	0.7%
Digital Realty Trust, Inc.	1,842,132	229,087,536	3.6%
EastGroup Properties, Inc.	280,891	45,855,456	0.7%
Equinix, Inc.	571,068	416,674,056	6.6%
Equity LifeStyle Properties, Inc.	1,077,089	70,872,456	1.1%
Equity Residential	2,190,275	121,187,916	1.9%
Essex Property Trust, Inc.	390,410	83,516,507	1.3%
Extra Space Storage, Inc.	1,285,139	133,127,549	2.1%
Federal Realty Investment Trust	446,296	40,697,732	0.6%
First Industrial Realty Trust, Inc.	804,594	34,034,326	0.5%
Gaming & Leisure Properties, Inc.	1,600,786	72,659,677	1.1%
Healthcare Realty Trust, Inc., Class A	2,316,655	33,243,999	0.5%
Healthpeak Properties, Inc.	3,330,153	51,783,879	0.8%
Host Hotels & Resorts, Inc.	4,328,502	67,005,211	1.1%
Invitation Homes, Inc.	3,747,040	111,249,618	1.8%
Iron Mountain, Inc.	1,775,260	104,864,608	1.7%
Kimco Realty Corp.	3,770,636	67,645,210	1.1%
Kite Realty Group Trust	1,326,989	28,291,405	0.4%
Lamar Advertising Co., Class A	532,484	43,807,459	0.7%
Mid-America Apartment Communities, Inc.	709,715	83,852,827	1.3%
NNN REIT, Inc.	1,111,875	40,394,419	0.6%
Omega Healthcare Investors, Inc.	1,522,188	50,384,423	0.8%
Prologis, Inc.	5,619,605	566,175,204	8.9%
Public Storage	962,572	229,775,562	3.6%
Realty Income Corp.	4,339,943	205,626,499	3.2%
Regency Centers Corp.	936,151	56,412,459	0.9%
Rexford Industrial Realty, Inc.	1,259,740	54,471,158	0.9%
Ryman Hospitality Properties, Inc.	344,933	29,526,265	0.5%
SBA Communications Corp.	659,264	137,542,248	2.2%
Simon Property Group, Inc.	1,990,216	218,704,836	3.5%
Spirit Realty Capital, Inc.	860,296	30,962,053	0.5%
STAG Industrial, Inc.	1,100,094	36,545,123	0.6%
Sun Communities, Inc.	756,967	84,205,009	1.3%
Terreno Realty Corp.	510,407	27,194,485	0.4%
UDR, Inc.	1,900,743	60,462,635	1.0%
Ventas, Inc.	2,447,558	103,923,313	1.6%
VICI Properties, Inc.	6,177,475	172,351,552	2.7%
Welltower, Inc.	3,155,290	263,813,797	4.2%
WP Carey, Inc.	1,302,183	69,862,118	1.1%
Other Securities		691,009,149	10.8%
TOTAL COMMON STOCKS (Cost $4,614,839,487)		6,286,523,101	99.1%

	Shares	Value†	Percentage of Net Assets‡
TEMPORARY CASH INVESTMENTS — (1.0%)			
State Street Institutional U.S. Government Money Market Fund, 5.300%	62,504,310	$ 62,504,310	1.0%
SECURITIES LENDING COLLATERAL — (2.0%)			
@§ The DFA Short Term Investment Fund	11,262,937	130,278,393	2.1%
TOTAL INVESTMENTS—(100.0%) (Cost $4,807,622,730)		$6,479,305,804	102.2%

As of October 31, 2023, DFA Real Estate Securities Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	257	12/15/23	$57,310,037	$54,127,412	$(3,182,625)
Total Futures Contracts			**$57,310,037**	**$54,127,412**	**$(3,182,625)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Real Estate	$6,286,523,101	—	—	$6,286,523,101
Temporary Cash Investments	62,504,310	—	—	62,504,310
Securities Lending Collateral	—	$130,278,393	—	130,278,393
Futures Contracts**	(3,182,625)	—	—	(3,182,625)
TOTAL	$6,345,844,786	$130,278,393	—	$6,476,123,179

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

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2023

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

	Enhanced U.S. Large Company Portfolio*	U.S. Large Cap Equity Portfolio*	U.S. Large Cap Value Portfolio	U.S. Targeted Value Portfolio*
ASSETS:				
Investments in Affiliated Investment Companies at Value	—	—	$ 21,191,309	—
Investment Securities at Value (including $3,188, $22,983, $0 and $967,650 of securities on loan, respectively)	$ 191,349	$ 1,542,172	—	$ 10,928,596
Temporary Cash Investments at Value & Cost	—	918	—	97,807
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $3,260, $5,197, $0 and $843,487, respectively)	3,260	5,197	—	843,471
Segregated Cash for Futures Contracts	—	—	—	5,231
Foreign Currencies at Value	2	—	—	—
Cash	2,442	—	3,802	1,501
Receivables:				
Investment Securities Sold	—	9,414	—	7,861
Dividends and Interest	1,306	1,190	—	4,511
Securities Lending Income	1	7	—	143
Fund Shares Sold	17	439	6,480	4,185
Futures Margin Variation	1,259	—	—	619
Unrealized Gain on Forward Currency Contracts	213	—	—	—
Prepaid Expenses and Other Assets	9	18	62	52
Total Assets	199,858	1,559,355	21,201,653	11,893,977
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	3,260	5,211	—	843,875
Investment Securities Purchased	—	5,697	—	—
Fund Shares Redeemed	118	1,276	36,930	9,719
Due to Advisor	10	135	1,648	2,594
Unrealized Loss on Forward Currency Contracts	65	—	—	—
Accrued Expenses and Other Liabilities	33	95	879	674
Total Liabilities	3,486	12,414	39,457	856,862
COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)				
NET ASSETS	$ 196,372	$ 1,546,941	$ 21,162,196	$ 11,037,115
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of $196,372; $1,546,941; $21,162,196 and $11,037,115 and shares outstanding of 17,756,278, 64,384,693, 528,295,694 and 412,462,204, respectively, $0.01 Par Value (1)	**$ 11.06**	**$ 24.03**	**$ 40.06**	**$ 26.76**
(1) NUMBER OF SHARES AUTHORIZED	1,000,000,000	1,000,000,000	4,000,000,000	1,500,000,000
Investment Securities at Cost	$ 197,818	$ 744,785	N/A	$ 8,299,109
Foreign Currencies at Cost	$ 2	$ —	$ —	$ —
NET ASSETS CONSIST OF:				
Paid-In Capital	$ 255,110	$ 690,827	$ 13,960,390	$ 8,314,707
Total Distributable Earnings (Loss)	(58,738)	856,114	7,201,806	2,722,408
NET ASSETS	$ 196,372	$ 1,546,941	$ 21,162,196	$ 11,037,115

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2023
(Amounts in thousands, except share and per share amounts)

	U.S. Small Cap Value Portfolio*	U.S. Core Equity 1 Portfolio*	U.S. Core Equity 2 Portfolio*	U.S. Vector Equity Portfolio*
ASSETS:				
Investment Securities at Value (including $676,187, $624,280, $869,439 and $276,391 of securities on loan, respectively)	$ 12,805,304	$ 27,853,004	$ 27,648,085	$ 4,031,050
Temporary Cash Investments at Value & Cost	114,713	283,595	254,955	40,622
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $585,196, $426,456, $538,325 and $238,388, respectively)	585,187	426,456	538,314	238,383
Segregated Cash for Futures Contracts	5,925	13,104	12,768	1,893
Cash	1,945	196	165	79
Receivables:				
Investment Securities Sold	24,082	22,934	39,653	8,736
Dividends and Interest	5,982	21,719	20,676	2,746
Securities Lending Income	156	224	220	55
Fund Shares Sold	7,504	8,499	5,001	1,793
Futures Margin Variation	701	1,550	1,510	224
Prepaid Expenses and Other Assets	61	110	88	24
Total Assets	13,551,560	28,631,391	28,521,435	4,325,605
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	585,252	426,872	538,816	238,474
Investment Securities Purchased	13,766	46,698	28,399	8,354
Fund Shares Redeemed	31,884	53,252	15,150	3,893
Due to Advisor	3,136	2,930	3,886	886
Accrued Expenses and Other Liabilities	924	1,314	1,544	272
Total Liabilities	634,962	531,066	587,795	251,879
COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)				
NET ASSETS	$ 12,916,598	$ 28,100,325	$ 27,933,640	$ 4,073,726
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of $12,916,598; $28,100,325; $27,933,640 and $4,073,726 and shares outstanding of 337,822,583, 891,916,364, 985,056,667 and 192,903,616, respectively, $0.01 Par Value (1)	**$ 38.23**	**$ 31.51**	**$ 28.36**	**$ 21.12**
(1) NUMBER OF SHARES AUTHORIZED	3,400,000,000	3,000,000,000	4,600,000,000	2,000,000,000
Investment Securities at Cost	$ 9,555,555	$ 11,912,072	$ 12,317,883	$ 2,145,728
NET ASSETS CONSIST OF:				
Paid-In Capital	$ 9,337,304	$ 12,120,902	$ 12,452,829	$ 2,095,854
Total Distributable Earnings (Loss)	3,579,294	15,979,423	15,480,811	1,977,872
NET ASSETS	$ 12,916,598	$ 28,100,325	$ 27,933,640	$ 4,073,726

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2023

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

	U.S. Small Cap Portfolio*	U.S. Micro Cap Portfolio*	U.S. High Relative Profitability Portfolio*	DFA Real Estate Securities Portfolio*
ASSETS:				
Investment Securities at Value (including $1,167,144, $564,244, $37,763 and $141,372 of securities on loan, respectively)	$ 12,617,474	$ 5,950,992	$ 4,330,684	$ 6,286,523
Temporary Cash Investments at Value & Cost	133,342	77,988	36,592	62,504
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $964,778, $473,313, $34,186 and $130,279, respectively)	964,767	473,309	34,186	130,278
Segregated Cash for Futures Contracts	7,195	3,662	3,405	2,878
Cash	327	1,475	—	—
Receivables:				
Investment Securities Sold	4,043	4,446	4,677	—
Dividends and Interest	4,439	2,405	5,422	4,374
Securities Lending Income	261	117	11	30
Fund Shares Sold	16,439	2,469	1,651	8,346
Futures Margin Variation	774	847	1,765	341
Prepaid Expenses and Other Assets	54	23	30	29
Total Assets	13,749,115	6,517,733	4,418,423	6,495,303
LIABILITIES:				
Payables:				
Due to Custodian	—	—	3,267	—
Upon Return of Securities Loaned	965,355	473,491	34,181	130,585
Investment Securities Purchased	17,271	9,638	911	2,912
Fund Shares Redeemed	15,086	8,775	4,905	18,845
Due to Advisor	2,786	2,006	725	390
Accrued Expenses and Other Liabilities	797	410	321	542
Total Liabilities	1,001,295	494,320	44,310	153,274
COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)				
NET ASSETS	$ 12,747,820	$ 6,023,413	$ 4,374,113	$ 6,342,029
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of $12,747,820; $6,023,413; $4,374,113 and $6,342,029 and shares outstanding of 340,195,942, 272,079,646, 242,013,243 and 191,598,706, respectively, $0.01 Par Value (1)	**$ 37.47**	**$ 22.14**	**$ 18.07**	**$ 33.10**
(1) NUMBER OF SHARES AUTHORIZED	2,000,000,000	3,000,000,000	500,000,000	1,700,000,000
Investment Securities at Cost	$ 8,046,258	$ 3,889,420	$ 3,228,325	$ 4,614,840
NET ASSETS CONSIST OF:				
Paid-In Capital	$ 7,973,958	$ 3,859,123	$ 3,284,874	$ 4,625,332
Total Distributable Earnings (Loss)	4,773,862	2,164,290	1,089,239	1,716,697
NET ASSETS	$ 12,747,820	$ 6,023,413	$ 4,374,113	$ 6,342,029

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2023
(Amounts in thousands)

	Enhanced U.S. Large Company Portfolio#	U.S. Large Cap Equity Portfolio#	U.S. Large Cap Value Portfolio*	U.S. Targeted Value Portfolio#
Investment Income				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of $0, $0, $0 and $0, respectively)	—	—	$ 569,098	—
Interest	—	—	384	—
Income from Securities Lending, Net	—	—	604	—
Expenses Allocated from Affiliated Investment Companies	—	—	(24,893)	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies	—	—	545,193	—
Fund Investment Income				
Dividends (Net of Foreign Taxes Withheld of $0, $7, $0 and $315, respectively)	—	$ 27,303	—	$ 229,189
Interest	$ 7,140	—	—	—
Income from Securities Lending, Net	17	74	—	2,236
Total Fund Investment Income	7,157	27,377	—	231,425
Fund Expenses				
Investment Management Fees	271	1,619	43,553	32,245
Accounting & Transfer Agent Fees	42	305	3,233	1,421
S&P 500® Fees	37	—	—	—
Custodian Fees	12	21	—	210
Shareholder Servicing Fees[1]				
Class R1 Shares	—	—	—	18
Class R2 Shares	—	—	—	104
Filing Fees	23	32	171	148
Shareholders' Reports	21	40	364	314
Directors'/Trustees' Fees & Expenses	1	12	176	91
Professional Fees	3	24	218	203
Previously Waived Fees Recovered by Advisor (Note C)	1	—	—	—
Other	8	59	945	854
Total Fund Expenses	419	2,112	48,660	35,608
Fees Waived, Expenses Reimbursed by Advisor (Note C)	80	—	22,936	—
Fees Paid Indirectly (Note C)	4	—	—	—
Net Expenses	335	2,112	25,724	35,608
Net Investment Income (Loss)	6,822	25,265	519,469	195,817
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	(2,528)	63,579	—	203,527
Affiliated Investment Companies Shares Sold	(1)	1	—	37
Transactions Allocated from Affiliated Investment Company**	—	—	1,275,114	—
Futures	9,122	19	—	15,355
Foreign Currency Transactions	15	—	—	—
Forward Currency Contracts	708	—	—	—
In-Kind Redemptions	—	1,670	—	508,819
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	6,323	46,602	—	(1,143,344)
Affiliated Investment Companies Shares	3	3	—	300
Transactions Allocated from Affiliated Investment Company	—	—	(1,930,515)	—
Futures	2,459	—	—	(4,308)
Translation of Foreign Currency-Denominated Amounts	8	—	—	—
Forward Currency Contracts.	(374)	—	—	—
Net Realized and Unrealized Gain (Loss)	15,735	111,874	(655,401)	(419,614)
Net Increase (Decrease) in Net Assets Resulting from Operations	$22,557	$137,139	$ (135,932)	$ (223,797)

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

1 Class R1 and Class R2 shares of the U.S. Targeted Value Portfolio converted into Institutional Class shares on June 9, 2023.

* Investment Income and Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Master Fund (Affiliated Investment Company).

\# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2023
(Amounts in thousands)

	U.S. Small Cap Value Portfolio#	U.S. Core Equity 1 Portfolio#	U.S. Core Equity 2 Portfolio#	U.S. Vector Equity Portfolio#
Investment Income				
Dividends (Net of Foreign Taxes Withheld of $461, $145, $160 and $43, respectively)	$ 285,599	$ 506,878	$ 519,411	$ 83,007
Income from Securities Lending, Net	2,446	2,900	3,263	802
Total Investment Income	288,045	509,778	522,674	83,809
Expenses				
Investment Management Fees	38,706	34,739	47,604	10,914
Accounting & Transfer Agent Fees	2,409	5,586	5,350	886
Custodian Fees	218	288	299	63
Filing Fees	169	314	259	62
Shareholders' Reports	342	342	345	99
Directors'/Trustees' Fees & Expenses	105	212	221	33
Professional Fees	200	442	455	63
Other	921	671	1,948	194
Total Expenses	43,070	42,594	56,481	12,314
Net Expenses	43,070	42,594	56,481	12,314
Net Investment Income (Loss)	244,975	467,184	466,193	71,495
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	499,680	(19,972)	212,512	100,955
Affiliated Investment Companies Shares Sold	178	129	45	24
Futures	16,515	7,188	17,680	648
In-Kind Redemptions	631,554	110,661	928,790	78,286
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	(1,685,616)	1,298,012	70,927	(258,670)
Affiliated Investment Companies Shares	310	401	332	99
Futures	(10,073)	2,341	(5,760)	243
Net Realized and Unrealized Gain (Loss)	(547,452)	1,398,760	1,224,526	(78,415)
Net Increase (Decrease) in Net Assets Resulting from Operations	$ (302,477)	$1,865,944	$1,690,719	$ (6,920)

** Net of foreign capital gain taxes withheld of $0, $0, $0 and $0, respectively.
# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2023
(Amounts in thousands)

	U.S. Small Cap Portfolio#	U.S. Micro Cap Portfolio#	U.S. High Relative Profitability Portfolio#	DFA Real Estate Securities Portfolio#
Investment Income				
Dividends (Net of Foreign Taxes Withheld of $215, $159, $6 and $0, respectively)	$ 216,995	$ 104,237	$ 93,640	$ 268,838
Income from Securities Lending, Net	3,592	1,704	68	443
Total Investment Income	220,587	105,941	93,708	269,281
Fund Expenses				
Investment Management Fees	34,674	24,759	8,868	12,831
Accounting & Transfer Agent Fees	1,993	1,096	1,011	1,369
Custodian Fees	202	125	44	75
Filing Fees	129	97	113	102
Shareholders' Reports	297	148	148	268
Directors'/Trustees' Fees & Expenses	104	48	35	59
Professional Fees	202	93	69	105
Other	750	249	442	591
Total Fund Expenses	38,351	26,615	10,730	15,400
Fees Waived, Expenses Reimbursed by Advisor (Note C)	—	—	—	1,815
Net Expenses	38,351	26,615	10,730	13,585
Net Investment Income (Loss)	182,236	79,326	82,978	255,696
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	271,748	124,839	(13,359)	61,871
Affiliated Investment Companies Shares Sold	133	(7)	9	(60)
Futures	12,493	5,577	559	10,056
In-Kind Redemptions	470,958	98,676	146,859	185,024
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	(1,439,539)	(603,563)	179,761	(1,026,975)
Affiliated Investment Companies Shares	494	230	—	158
Futures	(8,721)	(5,850)	74	(5,903)
Net Realized and Unrealized Gain (Loss)	(692,434)	(380,098)	313,903	(775,829)
Net Increase (Decrease) in Net Assets Resulting from Operations	$ (510,198)	$(300,772)	$396,881	$ (520,133)

** Net of foreign capital gain taxes withheld of $0, $0, $0 and $0, respectively.
# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	Enhanced U.S. Large Company Portfolio		U.S. Large Cap Equity Portfolio		U.S. Large Cap Value Portfolio***	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 6,822	$ 4,235	$ 25,265	$ 27,396	$ 519,469	$ 502,676
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**	(2,528)	(18,469)	63,579	55,532	—	—
Affiliated Investment Companies Shares Sold	(1)	2	1	(4)	—	—
Transactions Allocated from Affiliated Investment Company*,**	—	—	—	—	1,275,114	638,941
Futures	9,122	(26,807)	19	107	—	—
Foreign Currency Transactions	15	(30)	—	—	—	—
Forward Currency Contracts	708	8,012	—	—	—	—
In-Kind Redemptions	—	—	1,670	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	6,323	(10,721)	46,602	(370,165)	—	—
Affiliated Investment Companies Shares	3	(2)	3	(5)	—	—
Transactions Allocated from Affiliated Investment Company	—	—	—	—	(1,930,515)	(2,005,602)
Futures	2,459	(30,214)	—	—	—	—
Translation of Foreign Currency-Denominated Amounts	8	(23)	—	—	—	—
Forward Currency Contracts	(374)	3,153	—	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations	22,557	(70,864)	137,139	(287,139)	(135,932)	(863,985)
Distributions:						
Institutional Class Shares	(6,552)	(133,571)	(72,775)	(90,612)	(1,036,603)	(1,117,729)
Capital Share Transactions (1):						
Shares Issued	15,615	48,491	112,800	213,960	4,366,292	4,190,043
Shares Issued in Lieu of Cash Distributions	6,531	133,398	64,304	81,512	943,718	1,033,573
Shares Redeemed	(100,420)	(145,680)	(308,325)	(504,737)	(6,270,166)	(5,256,718)
Net Increase (Decrease) from Capital Share Transactions	(78,274)	36,209	(131,221)	(209,265)	(960,156)	(33,102)
Total Increase (Decrease) in Net Assets	(62,269)	(168,226)	(66,857)	(587,016)	(2,132,691)	(2,014,816)
Net Assets						
Beginning of Year	258,641	426,867	1,613,798	2,200,814	23,294,887	25,309,703
End of Year	$ 196,372	$ 258,641	$1,546,941	$1,613,798	$21,162,196	$23,294,887
(1) Shares Issued and Redeemed:						
Shares Issued	1,408	3,691	4,717	8,558	103,852	96,435
Shares Issued in Lieu of Cash Distributions	601	10,160	2,749	3,061	22,435	23,697
Shares Redeemed	(9,208)	(11,934)	(12,931)	(20,072)	(148,955)	(120,437)
Net Increase (Decrease) from Shares Issued and Redeemed	(7,199)	1,917	(5,465)	(8,453)	(22,668)	(305)

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of $0, $0 and $0, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of $0, $0 and $0, respectively.

*** Investment Income and Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Master Fund (Affiliated Investment Company).

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	U.S. Targeted Value Portfolio		U.S. Small Cap Value Portfolio		U.S. Core Equity 1 Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 195,817	$ 177,788	$ 244,975	$ 231,839	$ 467,184	$ 449,395
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**	203,527	481,149	499,680	724,122	(19,972)	746,757
Affiliated Investment Companies Shares Sold	37	(183)	178	(244)	129	(228)
Futures	15,355	(21,845)	16,515	(14,918)	7,188	(31,585)
In-Kind Redemptions	508,819	—	631,554	—	110,661	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	(1,143,344)	(802,130)	(1,685,616)	(849,358)	1,298,012	(5,000,570)
Affiliated Investment Companies Shares	300	(345)	310	(387)	401	(421)
Futures	(4,308)	398	(10,073)	4,538	2,341	(15,318)
Net Increase (Decrease) in Net Assets Resulting from Operations	(223,797)	(165,168)	(302,477)	95,592	1,865,944	(3,851,970)
Distributions:						
Class R1 Shares	—	(5,129)	—	—	—	—
Class R2 Shares	—	(5,446)	—	—	—	—
Institutional Class Shares	(614,367)	(964,425)	(945,213)	(1,470,644)	(1,100,742)	(1,269,285)
Total Distributions	(614,367)	(975,000)	(945,213)	(1,470,644)	(1,100,742)	(1,269,285)
Capital Share Transactions (1):						
Shares Issued	3,123,341	2,691,895	2,986,948	2,634,579	3,051,996	4,313,735
Shares Issued in Lieu of Cash Distributions	574,668	935,419	863,245	1,344,674	1,059,256	1,221,541
Shares Issued upon Conversion from Class R1 and R2	92,602	—	—	—	—	—
Shares Redeemed	(3,768,767)	(3,369,049)	(4,030,343)	(3,405,110)	(4,831,411)	(5,743,780)
Net Increase (Decrease) from Capital Share Transactions	21,844	258,265	(180,150)	574,143	(720,159)	(208,504)
Total Increase (Decrease) in Net Assets	(816,320)	(881,903)	(1,427,840)	(800,909)	45,043	(5,329,759)
Net Assets						
Beginning of Year	11,853,435	12,735,338	14,344,438	15,145,347	28,055,282	33,385,041
End of Year	$11,037,115	$11,853,435	$12,916,598	$14,344,438	$28,100,325	$28,055,282
(1) Shares Issued and Redeemed:						
Shares Issued	109,646	93,255	73,906	63,267	96,032	132,367
Shares Issued in Lieu of Cash Distributions	20,580	32,294	21,635	32,160	33,949	35,760
Shares Issued upon Conversion from Class R1 and R2	3,282	—	—	—	—	—
Shares Redeemed	(133,479)	(116,048)	(99,192)	(80,833)	(151,907)	(175,289)
Net Increase (Decrease) from Shares Issued and Redeemed	29	9,501	(3,651)	14,594	(21,926)	(7,162)

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of $0, $0 and $0, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of $0, $0 and $0, respectively.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	U.S. Core Equity 2 Portfolio		U.S. Vector Equity Portfolio		U.S. Small Cap Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).........	$ 466,193	$ 448,257	$ 71,495	$ 70,009	$ 182,236	$ 163,574
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.......	212,512	908,780	100,955	159,333	271,748	597,912
Affiliated Investment Companies Shares Sold......................	45	(225)	24	(49)	133	(303)
Futures............................	17,680	(34,730)	648	(5,485)	12,493	(21,083)
In-Kind Redemptions................	928,790	—	78,286	—	470,958	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency..........................	70,927	(5,092,843)	(258,670)	(594,083)	(1,439,539)	(2,273,036)
Affiliated Investment Companies Shares...........................	332	(384)	99	(121)	494	(567)
Futures............................	(5,760)	(11,179)	243	(1,963)	(8,721)	(1,773)
Net Increase (Decrease) in Net Assets Resulting from Operations....................	1,690,719	(3,782,324)	(6,920)	(372,359)	(510,198)	(1,535,276)
Distributions:						
Institutional Class Shares...........	(1,250,430)	(1,676,395)	(209,532)	(387,023)	(697,129)	(1,001,810)
Capital Share Transactions (1):						
Shares Issued........................	3,561,807	3,998,679	537,638	667,556	2,543,294	2,418,174
Shares Issued in Lieu of Cash Distributions........................	1,231,432	1,650,798	203,171	381,930	650,841	944,361
Shares Redeemed...................	(6,573,835)	(6,065,708)	(875,691)	(1,047,819)	(3,122,590)	(3,689,252)
Net Increase (Decrease) from Capital Share Transactions.....	(1,780,596)	(416,231)	(134,882)	1,667	71,545	(326,717)
Total Increase (Decrease) in Net Assets..........................	(1,340,307)	(5,874,950)	(351,334)	(757,715)	(1,135,782)	(2,863,803)
Net Assets						
Beginning of Year....................	29,273,947	35,148,897	4,425,060	5,182,775	13,883,602	16,747,405
End of Year...........................	$27,933,640	$29,273,947	$4,073,726	$ 4,425,060	$12,747,820	$13,883,602
(1) Shares Issued and Redeemed:						
Shares Issued........................	122,172	134,993	24,272	28,984	62,952	57,023
Shares Issued in Lieu of Cash Distributions........................	43,512	52,814	9,286	16,017	16,356	21,166
Shares Redeemed	(225,764)	(202,581)	(39,565)	(45,273)	(77,231)	(85,366)
Net Increase (Decrease) from Shares Issued and Redeemed.	(60,080)	(14,774)	(6,007)	(272)	2,077	(7,177)

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of $0, $0 and $0, respectively.
** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of $0, $0 and $0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	U.S. Micro Cap Portfolio		U.S. High Relative Profitability Portfolio		DFA Real Estate Securities Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 79,326	$ 72,387	$ 82,978	$ 84,301	$ 255,696	$ 195,121
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**	124,839	280,167	(13,359)	113,487	61,871	343,226
Affiliated Investment Companies Shares Sold	(7)	(141)	9	(7)	(60)	(91)
Futures	5,577	(16,098)	559	(7,134)	10,056	(10,229)
In-Kind Redemptions	98,676	37,518	146,859	—	185,024	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	(603,563)	(939,247)	179,761	(678,479)	(1,026,975)	(2,500,744)
Affiliated Investment Companies Shares	230	(266)	—	—	158	(185)
Futures	(5,850)	119	74	(2,379)	(5,903)	323
Net Increase (Decrease) in Net Assets Resulting from Operations	(300,772)	(565,561)	396,881	(490,211)	(520,133)	(1,972,579)
Distributions:						
Institutional Class Shares	(320,213)	(741,898)	(166,760)	(193,881)	(524,375)	(291,803)
Capital Share Transactions (1):						
Shares Issued	822,690	1,087,837	1,054,944	1,190,255	1,558,787	1,555,500
Shares Issued in Lieu of Cash Distributions	293,272	683,212	165,299	193,188	493,034	263,575
Shares Redeemed	(946,998)	(1,442,021)	(1,738,549)	(1,872,690)	(2,734,210)	(2,700,865)
Net Increase (Decrease) from Capital Share Transactions	168,964	329,028	(518,306)	(489,247)	(682,389)	(881,790)
Total Increase (Decrease) in Net Assets	(452,021)	(978,431)	(288,185)	(1,173,339)	(1,726,897)	(3,146,172)
Net Assets						
Beginning of Year	6,475,434	7,453,865	4,662,298	5,835,637	8,068,926	11,215,098
End of Year	$6,023,413	$ 6,475,434	$ 4,374,113	$ 4,662,298	$ 6,342,029	$ 8,068,926
(1) Shares Issued and Redeemed:						
Shares Issued	34,724	43,512	57,418	65,459	42,513	34,851
Shares Issued in Lieu of Cash Distributions	12,513	25,842	9,180	10,217	13,149	5,474
Shares Redeemed	(39,963)	(56,767)	(95,116)	(104,293)	(74,244)	(59,493)
Net Increase (Decrease) from Shares Issued and Redeemed	7,274	12,587	(28,518)	(28,617)	(18,582)	(19,168)

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of $0, $0 and $0, respectively.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of $0, $0 and $0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Enhanced U.S. Large Company Portfolio					U.S. Large Cap Equity Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	$ 10.36	$ 18.53	$ 14.06	$ 14.02	$ 13.03	$ 23.10	$ 28.11	$ 20.01	$ 18.61	$ 16.75
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.33	0.15	0.10	0.12	0.26	0.38	0.37	0.33	0.32	0.31
Net Gains (Losses) on Securities (Realized and Unrealized)	0.68	(2.48)	5.49	1.17	1.60	1.62	(4.19)	8.11	1.42	1.86
Total from Investment Operations	1.01	(2.33)	5.59	1.29	1.86	2.00	(3.82)	8.44	1.74	2.17
Less Distributions:										
Net Investment Income	(0.31)	(0.11)	(0.13)	(0.11)	(0.30)	(0.34)	(0.34)	(0.34)	(0.31)	(0.31)
Net Realized Gains	—	(5.73)	(0.99)	(1.14)	(0.57)	(0.73)	(0.85)	—	(0.03)	—
Total Distributions	(0.31)	(5.84)	(1.12)	(1.25)	(0.87)	(1.07)	(1.19)	(0.34)	(0.34)	(0.31)
Net Asset Value, End of Year	$ 11.06	$ 10.36	$ 18.53	$ 14.06	$ 14.02	$ 24.03	$ 23.10	$ 28.11	$ 20.01	$ 18.61
Total Return	9.77%	(19.24%)	41.82%	9.55%	15.67%	8.83%	(14.12%)	42.42%	9.52%	13.13%
Net Assets, End of Year (thousands)	$196,372	$258,641	$426,867	$433,322	$386,750	$1,546,941	$1,613,798	$2,200,814	$1,693,438	$1,611,529
Ratio of Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.15%	0.15%	0.13%	0.13%	0.14%	0.16%	0.19%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.19%	0.17%	0.17%	0.22%	0.25%	0.13%	0.13%	0.14%	0.16%	0.19%
Ratio of Net Investment Income to Average Net Assets	3.02%	1.26%	0.59%	0.89%	1.98%	1.56%	1.45%	1.32%	1.68%	1.77%
Portfolio Turnover Rate	19%	118%	70%	90%	109%	8%	7%	7%	20%	22%

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Large Cap Value Portfolio					U.S. Targeted Value Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	$ 42.28	$ 45.91	$ 31.40	$ 37.13	$ 37.41	$ 28.74	$ 31.61	$ 18.57	$ 22.31	$ 23.46
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.96	0.91	0.76	0.79	0.83	0.47	0.43	0.46	0.31	0.32
Net Gains (Losses) on Securities (Realized and Unrealized)	(1.27)	(2.50)	14.46	(4.98)	1.45	(0.97)	(0.87)	13.02	(3.19)	(0.23)
Total from Investment Operations	(0.31)	(1.59)	15.22	(4.19)	2.28	(0.50)	(0.44)	13.48	(2.88)	0.09
Less Distributions:										
Net Investment Income	(0.87)	(0.82)	(0.71)	(0.73)	(0.76)	(0.44)	(0.40)	(0.44)	(0.29)	(0.30)
Net Realized Gains	(1.04)	(1.22)	—	(0.81)	(1.80)	(1.04)	(2.03)	—	(0.57)	(0.94)
Total Distributions	(1.91)	(2.04)	(0.71)	(1.54)	(2.56)	(1.48)	(2.43)	(0.44)	(0.86)	(1.24)
Net Asset Value, End of Year	$ 40.06	$ 42.28	$ 45.91	$ 31.40	$ 37.13	$ 26.76	$ 28.74	$ 31.61	$ 18.57	$ 22.31
Total Return	(0.89%)	(3.54%)	48.68%	(11.56%)	6.97%	(1.90%)	(1.39%)	72.95%	(13.27%)	0.88%
Net Assets, End of Year (thousands)	$21,162,196	$23,294,887	$25,309,703	$18,715,077	$25,656,577	$11,037,115	$11,746,736	$12,591,768	$8,711,891	$10,655,324
Ratio of Expenses to Average Net Assets (B)	0.22%	0.21%	0.23%	0.27%	0.28%	0.30%	0.30%	0.33%	0.37%	0.38%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (B)	0.32%	0.31%	0.33%	0.37%	0.38%	0.30%	0.30%	0.33%	0.37%	0.38%
Ratio of Net Investment Income to Average Net Assets	2.27%	2.09%	1.80%	2.38%	2.33%	1.64%	1.47%	1.65%	1.65%	1.45%
Portfolio Turnover Rate	N/A	N/A	N/A	N/A	N/A	20%	18%	13%	20%	16%

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

See accompanying Notes to Financial Statements.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Small Cap Value Portfolio					U.S. Core Equity 1 Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	$ 42.01	$ 46.33	$ 27.34	$ 32.79	$ 36.39	$ 30.70	$ 36.25	$ 25.24	$ 24.71	$ 22.77
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.72	0.68	0.80	0.44	0.42	0.52	0.49	0.44	0.41	0.40
Net Gains (Losses) on Securities (Realized and Unrealized)	(1.68)	(0.47)	18.98	(4.95)	(1.69)	1.51	(4.65)	10.99	0.93	2.08
Total from Investment Operations	(0.96)	0.21	19.78	(4.51)	(1.27)	2.03	(4.16)	11.43	1.34	2.48
Less Distributions:										
Net Investment Income	(0.69)	(0.67)	(0.79)	(0.38)	(0.38)	(0.47)	(0.45)	(0.42)	(0.39)	(0.40)
Net Realized Gains	(2.13)	(3.86)	—	(0.56)	(1.95)	(0.75)	(0.94)	—	(0.42)	(0.14)
Total Distributions	(2.82)	(4.53)	(0.79)	(0.94)	(2.33)	(1.22)	(1.39)	(0.42)	(0.81)	(0.54)
Net Asset Value, End of Year	$ 38.23	$ 42.01	$ 46.33	$ 27.34	$ 32.79	$ 31.51	$ 30.70	$ 36.25	$ 25.24	$ 24.71
Total Return	(2.49%)	0.58%	73.01%	(14.11%)	(3.04%)	6.69%	(11.85%)	45.50%	5.55%	11.18%
Net Assets, End of Year (thousands)	$12,916,598	$14,344,438	$15,145,347	$10,481,057	$13,766,513	$28,100,325	$28,055,282	$33,385,041	$24,427,934	$26,592,058
Ratio of Expenses to Average Net Assets	0.31%	0.33%	0.42%	0.52%	0.53%	0.15%	0.14%	0.15%	0.18%	0.20%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed)	0.31%	0.33%	0.42%	0.52%	0.53%	0.15%	0.14%	0.15%	0.18%	0.20%
Ratio of Net Investment Income to Average Net Assets	1.77%	1.62%	1.94%	1.56%	1.26%	1.61%	1.48%	1.34%	1.69%	1.72%
Portfolio Turnover Rate	25%	23%	22%	18%	19%	8%	5%	4%	3%	5%

(A) Computed using average shares outstanding.See page 1-2 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Core Equity 2 Portfolio					U.S. Vector Equity Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	$ 28.01	$ 33.16	$ 22.79	$ 22.66	$ 21.25	$ 22.25	$ 26.02	$ 17.00	$ 18.71	$ 18.40
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.45	0.42	0.39	0.36	0.36	0.36	0.35	0.31	0.27	0.28
Net Gains (Losses) on Securities (Realized and Unrealized)	1.11	(3.98)	10.35	0.60	1.65	(0.42)	(2.17)	9.00	(1.40)	0.72
Total from Investment Operations	1.56	(3.56)	10.74	0.96	2.01	(0.06)	(1.82)	9.31	(1.13)	1.00
Less Distributions:										
Net Investment Income	(0.42)	(0.39)	(0.37)	(0.33)	(0.37)	(0.34)	(0.32)	(0.29)	(0.25)	(0.27)
Net Realized Gains	(0.79)	(1.20)	—	(0.50)	(0.23)	(0.73)	(1.63)	—	(0.33)	(0.42)
Total Distributions	(1.21)	(1.59)	(0.37)	(0.83)	(0.60)	(1.07)	(1.95)	(0.29)	(0.58)	(0.69)
Net Asset Value, End of Year	$ 28.36	$ 28.01	$ 33.16	$ 22.79	$ 22.66	$ 21.12	$ 22.25	$ 26.02	$ 17.00	$ 18.71
Total Return	5.64%	(11.19%)	47.35%	4.37%	9.78%	(0.41%)	(7.42%)	54.98%	(6.12%)	5.92%
Net Assets, End of Year (thousands)	$27,933,640	$29,273,947	$35,148,897	$25,670,305	$27,829,155	$4,073,726	$4,425,060	$5,182,775	$3,612,716	$4,583,612
Ratio of Expenses to Average Net Assets	0.19%	0.18%	0.19%	0.21%	0.22%	0.28%	0.28%	0.29%	0.32%	0.33%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed)	0.19%	0.18%	0.19%	0.21%	0.22%	0.28%	0.28%	0.29%	0.32%	0.33%
Ratio of Net Investment Income to Average Net Assets	1.57%	1.41%	1.29%	1.63%	1.69%	1.64%	1.49%	1.31%	1.59%	1.53%
Portfolio Turnover Rate	7%	5%	5%	3%	6%	11%	10%	10%	13%	6%

(A) Computed using average shares outstanding.See page 1-2 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Small Cap Portfolio					U.S. Micro Cap Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	$ 41.06	$ 48.50	$ 31.00	$ 33.80	$ 35.02	$ 24.45	$ 29.55	$ 18.19	$ 20.78	$ 21.88
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.53	0.48	0.50	0.35	0.38	0.29	0.27	0.24	0.18	0.20
Net Gains (Losses) on Securities (Realized and Unrealized)	(2.06)	(4.93)	17.50	(2.02)	(0.05)	(1.39)	(2.41)	11.37	(2.18)	(0.26)
Total from Investment Operations	(1.53)	(4.45)	18.00	(1.67)	0.33	(1.10)	(2.14)	11.61	(2.00)	(0.06)
Less Distributions:										
Net Investment Income	(0.50)	(0.45)	(0.50)	(0.32)	(0.35)	(0.28)	(0.26)	(0.25)	(0.16)	(0.18)
Net Realized Gains	(1.56)	(2.54)	—	(0.81)	(1.20)	(0.93)	(2.70)	—	(0.43)	(0.86)
Total Distributions	(2.06)	(2.99)	(0.50)	(1.13)	(1.55)	(1.21)	(2.96)	(0.25)	(0.59)	(1.04)
Net Asset Value, End of Year	$ 37.47	$ 41.06	$ 48.50	$ 31.00	$ 33.80	$ 22.14	$ 24.45	$ 29.55	$ 18.19	$ 20.78
Total Return	(3.96%)	(9.62%)	58.30%	(5.08%)	1.41%	(4.74%)	(7.93%)	64.00%	(9.87%)	0.24%
Net Assets, End of Year (thousands)	$12,747,820	$13,883,602	$16,747,405	$13,189,730	$17,392,495	$6,023,413	$6,475,434	$7,453,865	$5,120,258	$6,351,299
Ratio of Expenses to Average Net Assets	0.28%	0.29%	0.33%	0.36%	0.37%	0.41%	0.41%	0.46%	0.52%	0.53%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed)	0.28%	0.29%	0.33%	0.36%	0.37%	0.41%	0.41%	0.46%	0.52%	0.53%
Ratio of Net Investment Income to Average Net Assets	1.31%	1.12%	1.13%	1.15%	1.13%	1.22%	1.08%	0.90%	1.00%	0.98%
Portfolio Turnover Rate	20%	13%	12%	3%	8%	22%	22%	20%	11%	15%

(A) Computed using average shares outstanding.See page 1-2 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. High Relative Profitability Portfolio					DFA Real Estate Securities Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	$ 17.23	$ 19.51	$ 14.61	$ 13.51	$ 11.85	$ 38.39	$ 48.90	$ 34.21	$ 41.90	$ 34.14
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.32	0.29	0.26	0.25	0.22	1.26	0.89	0.90	1.01	0.52**
Net Gains (Losses) on Securities (Realized and Unrealized)	1.17	(1.91)	4.89	1.07	1.64	(4.00)	(10.10)	14.86	(7.77)	8.09**
Total from Investment Operations	1.49	(1.62)	5.15	1.32	1.86	(2.74)	(9.21)	15.76	(6.76)	8.61
Less Distributions:										
Net Investment Income	(0.30)	(0.27)	(0.25)	(0.22)	(0.20)	(1.22)	(0.79)	(0.95)	(0.87)	(0.85)
Net Realized Gains	(0.35)	(0.39)	—	—	—	(1.33)	(0.51)	(0.12)	(0.06)	—
Total Distributions	(0.65)	(0.66)	(0.25)	(0.22)	(0.20)	(2.55)	(1.30)	(1.07)	(0.93)	(0.85)
Net Asset Value, End of Year	$ 18.07	$ 17.23	$ 19.51	$ 14.61	$ 13.51	$ 33.10	$ 38.39	$ 48.90	$ 34.21	$ 41.90
Total Return	8.67%	(8.55%)	35.42%	9.90%	15.88%	(7.83%)	(19.38%)	47.01%	(16.27%)	25.64%
Net Assets, End of Year (thousands)	$4,374,113	$4,662,298	$5,835,637	$3,629,125	$1,703,302	$6,342,029	$8,068,926	$11,215,098	$8,137,555	$10,671,437
Ratio of Expenses to Average Net Assets	0.23%	0.23%	0.24%	0.25%	0.25%	0.18%	0.18%	0.18%	0.18%	0.18%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.23%	0.23%	0.24%	0.25%	0.25%	0.20%	0.20%	0.20%	0.20%	0.20%
Ratio of Net Investment Income to Average Net Assets	1.78%	1.61%	1.46%	1.76%	1.73%	3.39%	1.96%	2.12%	2.73%	1.38%**
Portfolio Turnover Rate	12%	20%	12%	0%	4%	3%	3%	5%	5%	3%

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

NOTES TO FINANCIAL STATEMENTS

A. Organization:

DFA Investment Dimensions Group Inc. (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940 (the “1940 Act”), whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of one hundred and two operational portfolios, of which twelve (the “Portfolios”) are included in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolios are investment companies, and accordingly, follow the accounting and reporting guidance under the Financial Accounting Standards Board (“FASB”) Accounting Standards Codification (“ASC”), Topic 946, “Financial Services-Investment Companies.”

Of the Portfolios, one (the “Feeder Fund”) invests all of its assets in a corresponding series (the “Master Fund” which is treated as a partnership for federal income tax purposes) of The DFA Investment Trust Company (“DFAITC”). As of October 31, 2023, the Feeder Fund was the owner of record of the approximate percentage of the total outstanding shares of the Master Fund as detailed below:

Feeder Fund	Master Fund	Percentage Ownership at 10/31/23
U.S. Large Cap Value Portfolio	The U.S. Large Cap Value Series	86%

To achieve its investment objective, the Feeder Fund invests substantially all of its assets in the Master Fund as indicated above. The Feeder Fund also invests in short-term temporary cash investments and futures.

The financial statements of the Master Fund are included elsewhere in this report and should be read in conjunction with the financial statements of the Feeder Fund.

B. Significant Accounting Policies:

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

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

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

Securities held by Enhanced U.S. Large Company Portfolio, U.S. Large Cap Equity Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, DFA Real Estate Securities Portfolio and U.S. High Relative Profitability Portfolio (collectively, the “Domestic 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 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 value the securities at the mean between the most recent quoted bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with Rule 2a-5 under the 1940 Act pursuant to procedures approved by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

Debt securities held by the Portfolios are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. These valuations are generally categorized as Level 2 or Level 3 in the hierarchy.

Listed derivatives, such as futures, that are actively traded are valued based on quoted prices from the exchange and are categorized as Level 1 in the hierarchy. Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

Shares held by the Portfolios in other investment companies (such as the Master Fund) are valued at their respective daily net asset values as reported by their administrator. The Feeder Fund's investment in the Master Fund reflects its proportionate interest in the net assets of the Master Fund. These valuations are classified as Level 1 in the hierarchy.

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

2. *Foreign Currency Translation*: Securities and other assets and liabilities of the Enhanced U.S. Large Company Portfolio whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Portfolio enters into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. The Portfolio also enters into forward currency contracts solely for the purpose of hedging against fluctuations in currency exchange rates. These contracts are marked-to-market daily based on daily forward exchange rates.

The Enhanced U.S. Large Company Portfolio isolates the effect of foreign currency rate fluctuations when determining the realized gain or loss upon the sale or maturity of foreign currency-denominated debt obligations pursuant to U.S. Federal income tax regulations; such amounts are categorized as foreign exchange gain or loss for income tax reporting purposes.

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates of securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the Enhanced U.S. Large Company Portfolio and the U.S. dollar equivalent amounts actually received or paid.

3. *Deferred Compensation Plan*: Each eligible Director of the Fund may elect to participate in the Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Directors may defer payment of all or a portion of their total fees earned as a Director. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company 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, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date).

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/affiliated investment companies and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Non-cash dividend income received in the form of securities in-lieu of cash, if any, are recorded at the fair value of securities received. Distributions received on securities and from the investment in affiliated investment companies that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolios estimate the character of received distributions that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Discount and premium on debt securities purchased are amortized over the lives of the respective securities, using the effective interest method. Expenses directly attributable to a Portfolio are directly charged. Common expenses of the Fund or the Portfolios are allocated using methods approved by the Board, generally based on average net assets.

Organizational costs are expensed during the fiscal year of inception of the Portfolios. Offering costs are amortized over a twelve-month period from the inception of the Portfolios.

The Feeder Fund recognizes its pro-rata shares of net investment income and realized and unrealized gains/losses on a daily basis from its Master Fund within DFAITC, which is treated as a partnership for federal income tax purposes.

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

C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolios. For the year ended October 31, 2023, the Portfolios' investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

Enhanced U.S. Large Company Portfolio	0.12%
U.S. Large Cap Equity Portfolio	0.10%
U.S. Large Cap Value Portfolio	0.19%
U.S. Targeted Value Portfolio	0.27%
U.S. Small Cap Value Portfolio	0.28%
U.S. Core Equity 1 Portfolio	0.12%
U.S. Core Equity 2 Portfolio	0.16%
U.S. Vector Equity Portfolio	0.25%
U.S. Small Cap Portfolio	0.25%
U.S. Micro Cap Portfolio	0.38%
U.S. High Relative Profitability Portfolio	0.19%
DFA Real Estate Securities Portfolio	0.17%

Pursuant to Amended and Restated Fee Waiver and/or Expense Assumption Agreements (each, a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolios, as described in the notes below. The Fee Waiver Agreements for the non-feeder Portfolios will remain in effect through February 28, 2024, may only be terminated by the Fund's Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. The Fee Waiver Agreement with respect to the total management fees paid by the Feeder Fund, as described in the notes below, will remain in effect permanently, unless terminated by the Fund. During the year ended October 31, 2023, the non-feeder Portfolios had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2023, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2023, are also reflected below (amounts in thousands). At any time that the Portfolio Expenses (defined below) of a class of a Portfolio are less than the applicable Expense Limitation Amount listed below, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense Limitation Amount that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount in place for the Portfolio. The Advisor, however, will not be reimbursed by the Feeder Fund in connection with its Permanent Fee Waiver (defined below). The Fund, on behalf of a Portfolio, is also not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery.

Institutional Class Shares	Expense Limitation Amount	Total Management Fee Limit	Recovery of Previously Waived Fees/ Expenses Assumed	Net Waived Fees	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery
Enhanced U.S. Large Company Portfolio (1)	0.15%	—	$ 1	$ 80	$ 239
U.S. Large Cap Equity Portfolio (1)	0.19%	—	—	—	—
U.S. Large Cap Value Portfolio (2)	—	0.19%	—	22,936	—
U.S. Targeted Value Portfolio (3)	0.50%	—	—	—	—

Institutional Class Shares	Expense Limitation Amount	Total Management Fee Limit	Recovery of Previously Waived Fees/ Expenses Assumed	Net Waived Fees	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery
U.S. Core Equity 1 Portfolio (1).....	0.23%	—	—	—	—
U.S. Core Equity 2 Portfolio (1).....	0.26%	—	—	—	—
U.S. Vector Equity Portfolio (1).....	0.36%	—	—	—	—
U.S. High Relative Profitability Portfolio (4)........................	0.25%	—	—	—	—
DFA Real Estate Securities Portfolio (1)........................	0.18%	—	—	$ 1,815	$5,059

(1) The Advisor has contractually agreed to waive all or a portion of its management fee and assume the Portfolio's ordinary operating expenses (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Portfolio to the rate listed above as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount").

(2) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in The DFA Short Term Investment Fund (the "Money Market Series"), to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.23%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.25%.

(3) The Advisor has contractually agreed to waive its management fee and to assume the Portfolio's Institutional Class Shares' expenses (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Institutional Class Shares of the Portfolio to the rate listed above for such class of shares as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount").

(4) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the ordinary operating expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor, excluding money market funds, but excluding the expenses that the Portfolio incurs indirectly through its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount").

Earned Income Credit:

Additionally, the following Portfolio has entered into an arrangement with its custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the Portfolio's custody expenses. Custody expense in the accompanying financial statements is presented before reduction for credits. The impact of such credits is generally less than one basis point of the Portfolio's net assets. During the year ended October 31, 2023, expenses reduced were as follows (amount in thousands):

	Fees Paid Indirectly
Enhanced U.S. Large Company Portfolio...	$4

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the year ended October 31, 2023, the total related amount paid by the Fund to the CCO was $177 (in thousands). The total related amounts paid by each of the Portfolios are included in Other Expenses on the Statements of Operations.

D. Deferred Compensation:

As of October 31, 2023, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statements of Assets and Liabilities as follows (amounts in thousands):

Enhanced U.S. Large Company Portfolio	$ 4
U.S. Large Cap Equity Portfolio	2
U.S. Large Cap Value Portfolio	151
U.S. Targeted Value Portfolio	39
U.S. Small Cap Value Portfolio	154
U.S. Core Equity 1 Portfolio	37
U.S. Core Equity 2 Portfolio	51
U.S. Vector Equity Portfolio	33
U.S. Small Cap Portfolio	95
U.S. Micro Cap Portfolio	69
U.S. High Relative Profitability Portfolio	6
DFA Real Estate Securities Portfolio	42

E. Purchases and Sales of Securities:

For the year ended October 31, 2023, the Portfolios' transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. government securities (with respect to the Domestic Equity Portfolios) (amounts in thousands), were as follows:

	U.S. Government Securities		Other Investment Securities	
	Purchases	**Sales**	**Purchases**	**Sales**
Enhanced U.S. Large Company Portfolio	$22,438	$48,948	$ 17,000	$ 65,714
U.S. Large Cap Equity Portfolio	—	—	123,859	292,278
U.S. Targeted Value Portfolio	—	—	2,919,211	2,307,466
U.S. Small Cap Value Portfolio	—	—	3,736,352	3,385,575
U.S. Core Equity 1 Portfolio	—	—	2,324,991	3,240,883
U.S. Core Equity 2 Portfolio	—	—	2,072,844	3,433,521
U.S. Vector Equity Portfolio	—	—	469,918	605,864
U.S. Small Cap Portfolio	—	—	3,192,807	2,702,257
U.S. Micro Cap Portfolio	—	—	1,614,424	1,444,224
U.S. High Relative Profitability Portfolio	—	—	563,178	779,018
DFA Real Estate Securities Portfolio	—	—	207,749	707,591

There were no purchases or sales of long-term U.S. government securities by the Domestic Equity Portfolios.

For the year ended October 31, 2023, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
Enhanced U.S. Large Company Portfolio									
The DFA Short Term Investment Fund	$ 6,490	$ 45,291	$ 48,523	$ (1)	$ 3	$ 3,260	282	$ 142	—
Total	**$ 6,490**	**$ 45,291**	**$ 48,523**	**$ (1)**	**$ 3**	**$ 3,260**	**282**	**$ 142**	**—**
U.S. Large Cap Equity Portfolio									
The DFA Short Term Investment Fund	$ 7,333	$ 97,233	$ 99,373	$ 1	$ 3	$ 5,197	449	$ 354	—
Total	**$ 7,333**	**$ 97,233**	**$ 99,373**	**$ 1**	**$ 3**	**$ 5,197**	**449**	**$ 354**	**—**
U.S. Targeted Value Portfolio									
The DFA Short Term Investment Fund	$ 856,197	$7,846,881	$7,859,944	$ 37	$300	$843,471	72,920	$42,735	—
Total	**$ 856,197**	**$7,846,881**	**$7,859,944**	**$ 37**	**$300**	**$843,471**	**72,920**	**$42,735**	**—**
U.S. Small Cap Value Portfolio									
The DFA Short Term Investment Fund	$ 939,014	$7,716,010	$8,070,325	$178	$310	$585,187	50,591	$46,398	—
Total	**$ 939,014**	**$7,716,010**	**$8,070,325**	**$178**	**$310**	**$585,187**	**50,591**	**$46,398**	**—**
U.S. Core Equity 1 Portfolio									
The DFA Short Term Investment Fund	$1,197,211	$6,937,729	$7,709,014	$129	$401	$426,456	36,868	$42,773	—
Total	**$1,197,211**	**$6,937,729**	**$7,709,014**	**$129**	**$401**	**$426,456**	**36,868**	**$42,773**	**—**
U.S. Core Equity 2 Portfolio									
The DFA Short Term Investment Fund	$1,076,958	$7,442,074	$7,981,095	$ 45	$332	$538,314	46,539	$46,621	—
Total	**$1,076,958**	**$7,442,074**	**$7,981,095**	**$ 45**	**$332**	**$538,314**	**46,539**	**$46,621**	**—**
U.S. Vector Equity Portfolio									
The DFA Short Term Investment Fund	$ 227,604	$2,005,313	$1,994,657	$ 24	$ 99	$238,383	20,609	$13,333	—
Total	**$ 227,604**	**$2,005,313**	**$1,994,657**	**$ 24**	**$ 99**	**$238,383**	**20,609**	**$13,333**	**—**

	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
U.S. Small Cap Portfolio									
The DFA Short Term Investment Fund	$1,540,634	$9,720,518	$10,297,012	$133	$494	$964,767	83,407	$64,571	—
Total	**$1,540,634**	**$9,720,518**	**$10,297,012**	**$133**	**$494**	**$964,767**	**83,407**	**$64,571**	**—**
U.S. Micro Cap Portfolio									
The DFA Short Term Investment Fund	$ 544,018	$4,730,426	$ 4,801,358	$ (7)	$230	$473,309	40,919	$31,744	—
Total	**$ 544,018**	**$4,730,426**	**$ 4,801,358**	**$ (7)**	**$230**	**$473,309**	**40,919**	**$31,744**	**—**
U.S. High Relative Profitability Portfolio									
The DFA Short Term Investment Fund	$ 2,788	$ 627,107	$ 595,718	$ 9	—	$ 34,186	2,955	—	—
Total	**$ 2,788**	**$ 627,107**	**$ 595,718**	**$ 9**	**—**	**$ 34,186**	**2,955**	**—**	**—**
DFA Real Estate Securities Portfolio									
The DFA Short Term Investment Fund	$ 365,690	$1,335,094	$ 1,570,604	$ (60)	$158	$130,278	11,263	$ 8,802	—
Total	**$ 365,690**	**$1,335,094**	**$ 1,570,604**	**$ (60)**	**$158**	**$130,278**	**11,263**	**$ 8,802**	**—**

F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under GAAP. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income, accumulated net realized gains or losses, or unrealized appreciation, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2023, can occur as a result of realized gains on securities considered to be “passive foreign investment companies,” non-deductible expenses, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for income tax purposes, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

The tax character of dividends and distributions declared and paid during the years ended October 31, 2022, and October 31, 2023, were as follows (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
Enhanced U.S. Large Company Portfolio				
2022	$ 56,965	$ 76,606	—	$ 133,571
2023	6,552	—	—	6,552
U.S. Large Cap Equity Portfolio				
2022	25,100	65,512	—	90,612
2023	22,527	50,248	—	72,775
U.S. Large Cap Value Portfolio				
2022	452,232	665,497	—	1,117,729
2023	470,186	566,417	—	1,036,603
U.S. Targeted Value Portfolio				
2022	248,278	726,722	—	975,000
2023	185,456	428,911	—	614,367
U.S. Small Cap Value Portfolio				
2022	322,497	1,148,147	—	1,470,644
2023	232,902	712,311	—	945,213
U.S. Core Equity 1 Portfolio				
2022	411,055	858,230	—	1,269,285
2023	427,511	673,231	—	1,100,742
U.S. Core Equity 2 Portfolio				
2022	433,070	1,243,325	—	1,676,395
2023	433,372	817,058	—	1,250,430
U.S. Vector Equity Portfolio				
2022	77,716	309,307	—	387,023
2023	66,344	143,188	—	209,532
U.S. Small Cap Portfolio				
2022	153,059	848,752	—	1,001,811
2023	172,046	525,083	—	697,129
U.S. Micro Cap Portfolio				
2022	67,157	674,741	—	741,898
2023	74,896	245,317	—	320,213
U.S. High Relative Profitability Portfolio				
2022	83,850	110,031	—	193,881
2023	75,263	91,497	—	166,760
DFA Real Estate Securities Portfolio				
2022	195,676	96,127	—	291,803
2023	248,798	275,577	—	524,375

As of October 31, 2023, the following net investment income and short-term capital gains and long-term capital gains distributions designated for federal income tax purposes are due to the use of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
Enhanced U.S. Large Company Portfolio	$ (681)	—	$ (681)
U.S. Large Cap Equity Portfolio	(2,520)	$ (2,995)	(5,515)
U.S. Large Cap Value Portfolio	(48,927)	(19,176)	(68,103)
U.S. Targeted Value Portfolio	(9,518)	(107,739)	(117,257)
U.S. Small Cap Value Portfolio	(11,661)	(136,344)	(148,005)
U.S. Core Equity 1 Portfolio	(13,276)	—	(13,276)
U.S. Core Equity 2 Portfolio	(32,412)	(101,482)	(133,894)
U.S. Vector Equity Portfolio	(5,267)	(11,491)	(16,758)
U.S. Small Cap Portfolio	(11,186)	(74,804)	(85,990)
U.S. Micro Cap Portfolio	(4,988)	(15,830)	(20,818)
U.S. High Relative Profitability Portfolio	(7,722)	—	(7,722)
DFA Real Estate Securities Portfolio	(23,922)	(30,684)	(54,606)

As of October 31, 2023, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	Undistributed Net Investment Income and Short-Term Capital Gains	Undistributed Long-Term Capital Gains	Capital Loss Carryforwards	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
Enhanced U.S. Large Company Portfolio	$ 2,979	—	$(57,576)	$ (4,143)	$ (58,740)
U.S. Large Cap Equity Portfolio	148	$ 60,512	—	795,453	856,113
U.S. Large Cap Value Portfolio	—	387,137	—	6,814,851	7,201,988
U.S. Targeted Value Portfolio	—	107,196	—	2,615,250	2,722,446
U.S. Small Cap Value Portfolio	—	321,805	—	3,257,644	3,579,449
U.S. Core Equity 1 Portfolio	26,293	—	(5,231)	15,958,400	15,979,462
U.S. Core Equity 2 Portfolio	—	128,901	—	15,351,960	15,480,861
U.S. Vector Equity Portfolio	—	89,685	—	1,888,220	1,977,905
U.S. Small Cap Portfolio	—	195,537	—	4,578,419	4,773,956
U.S. Micro Cap Portfolio	—	101,536	—	2,062,816	2,164,352
U.S. High Relative Profitability Portfolio	—	—	(12,848)	1,102,095	1,089,247
DFA Real Estate Securities Portfolio	69,575	31,436	—	1,615,727	1,716,738

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. As of October 31, 2023, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	Unlimited	Total
Enhanced U.S. Large Company Portfolio	$57,576	$57,576
U.S. Core Equity 1 Portfolio	5,231	5,231

	Unlimited	Total
U.S. High Relative Profitability Portfolio	$12,848	$12,848

During the year ended October 31, 2023, the Portfolios used the following capital loss carryforwards to offset realized capital gains for federal income tax purposes (amounts in thousands):

Enhanced U.S. Large Company Portfolio	$8,684

As of October 31, 2023, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	Federal Tax Cost	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
Enhanced U.S. Large Company Portfolio	$ 198,755	$ 95	$ (4,241)	$ (4,146)
U.S. Large Cap Equity Portfolio	752,835	811,717	(16,264)	795,453
U.S. Large Cap Value Portfolio	14,378,327	6,812,982	—	6,812,982
U.S. Targeted Value Portfolio	9,254,611	3,215,768	(600,506)	2,615,262
U.S. Small Cap Value Portfolio	10,247,563	3,904,390	(646,749)	3,257,641
U.S. Core Equity 1 Portfolio	12,604,656	16,349,081	(390,681)	15,958,400
U.S. Core Equity 2 Portfolio	13,089,394	15,788,615	(436,655)	15,351,960
U.S. Vector Equity Portfolio	2,421,835	1,888,220	—	1,888,220
U.S. Small Cap Portfolio	9,137,166	4,929,325	(350,908)	4,578,417
U.S. Micro Cap Portfolio	4,439,475	2,325,840	(263,027)	2,062,813
U.S. High Relative Profitability Portfolio	3,299,367	1,223,382	(121,288)	1,102,094
DFA Real Estate Securities Portfolio	4,863,582	2,122,556	(506,831)	1,615,725

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

ASC 740 Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolios' tax positions and has concluded that no additional provision for income tax is required in the Portfolios' financial statements. The Portfolios are not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolios' federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

G. Financial Instruments:

In accordance with the Portfolios' investment objectives and policies, the Portfolios may invest either directly or indirectly (through their investments in a corresponding Master Fund), in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

Derivative Financial Instruments:

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

1. *Forward Currency Contracts*: The Enhanced U.S. Large Company Portfolio may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk) or to transfer balances from one currency to another currency. The Enhanced U.S. Large

Company Portfolio may hedge some or all of the currency exposure of its foreign securities by entering into forward currency contracts. The decision to hedge the Enhanced U.S. Large Company 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. The Enhanced U.S. Large Company Portfolio typically hedges its foreign currency exposure. 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 forward currency contracts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on forward currency contracts. Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar.

2. *Futures Contracts*: Each Portfolio listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Enhanced U.S. Large Company Portfolio may also use futures contracts and options thereon to hedge against securities prices or as part of its overall investment strategy. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolio could lose more than the initial margin requirements. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts.

Securities have been segregated as collateral for open futures contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2023 was as follows (amounts in thousands):

	Forward Currency Contracts*	**Futures****
Enhanced U.S. Large Company Portfolio	$34,450	$229,199
U.S. Targeted Value Portfolio	—	129,606
U.S. Small Cap Value Portfolio	—	164,110
U.S. Core Equity 1 Portfolio	—	253,371
U.S. Core Equity 2 Portfolio	—	242,929
U.S. Vector Equity Portfolio	—	35,496
U.S. Small Cap Portfolio	—	131,933
U.S. Micro Cap Portfolio	—	67,667
U.S. High Relative Profitability Portfolio	—	33,087
DFA Real Estate Securities Portfolio	—	68,094

* Average amount of Currency Purchased/Sold in USD.

** Average Notional Value of futures contracts.

The following is a summary of the Portfolios' derivative instrument holdings categorized by primary risk exposure as of October 31, 2023 (amounts in thousands):

	Asset Derivatives Value	
	Total Value at October 31, 2023	Forward Currency Contracts (1)
Enhanced U.S. Large Company Portfolio	$213	$213

	Liability Derivatives Value		
	Total Value at October 31, 2023	Forward Currency Contracts (2)	Equity Contracts *,(3)
Enhanced U.S. Large Company Portfolio	$(15,135)	$(65)	$(15,070)
U.S. Targeted Value Portfolio	(1,148)	—	(1,148)
U.S. Small Cap Value Portfolio	(2,300)	—	(2,300)
U.S. Core Equity 1 Portfolio	(6,275)	—	(6,275)
U.S. Core Equity 2 Portfolio	(10,222)	—	(10,222)
U.S. Vector Equity Portfolio	(867)	—	(867)
U.S. Small Cap Portfolio	(4,804)	—	(4,804)
U.S. Micro Cap Portfolio	(3,872)	—	(3,872)
U.S. High Relative Profitability Portfolio	(1,363)	—	(1,363)
DFA Real Estate Securities Portfolio	(3,183)	—	(3,183)

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

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

(3) Presented on Statements of Assets and Liabilities as Payables: Futures Margin Variation.

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statements of Assets and Liabilities.

The following is a summary of the realized and change in unrealized gains and losses from the Portfolios' derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2023 (amounts in thousands):

	Realized Gain (Loss) on Derivatives		
	Total	Forward Currency Contracts (1)	Equity Contracts (2)
Enhanced U.S. Large Company Portfolio	$ 9,830	$708	$ 9,122
U.S. Large Cap Equity Portfolio	19	—	19*
U.S. Targeted Value Portfolio	15,355	—	15,355
U.S. Small Cap Value Portfolio	16,515	—	16,515
U.S. Core Equity 1 Portfolio	7,188	—	7,188
U.S. Core Equity 2 Portfolio	17,680	—	17,680
U.S. Vector Equity Portfolio	648	—	648
U.S. Small Cap Portfolio	12,493	—	12,493
U.S. Micro Cap Portfolio	5,577	—	5,577
U.S. High Relative Profitability Portfolio	559	—	559

	Realized Gain (Loss) on Derivatives		
	Total	Forward Currency Contracts (1)	Equity Contracts (2)
DFA Real Estate Securities Portfolio	$10,056	—	$10,056

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Forward Currency Contracts (3)	Equity Contracts (4)
Enhanced U.S. Large Company Portfolio	$ 2,085	$(374)	$ 2,459
U.S. Targeted Value Portfolio	(4,308)	—	(4,308)
U.S. Small Cap Value Portfolio	(10,073)	—	(10,073)
U.S. Core Equity 1 Portfolio	2,341	—	2,341
U.S. Core Equity 2 Portfolio	(5,760)	—	(5,760)
U.S. Vector Equity Portfolio	243	—	243
U.S. Small Cap Portfolio	(8,721)	—	(8,721)
U.S. Micro Cap Portfolio	(5,850)	—	(5,850)
U.S. High Relative Profitability Portfolio	74	—	74
DFA Real Estate Securities Portfolio	(5,903)	—	(5,903)

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

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

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

(4) Presented on Statements of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

* As of October 31, 2023, there were no futures contracts outstanding. During the year ended October 31, 2023, the Portfolio had limited activity in futures contracts.

Offsetting of Derivative Assets and Derivative Liabilities:

In order to better define its contractual rights and to secure rights that will help the Fund mitigate its counterparty risk, the Fund entered into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or a similar agreement with certain of its derivative contract counterparties. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs over-the-counter (OTC) derivatives and forward currency contracts and typically contains, among other things, provisions in the event of a default and/or termination event and may also include collateral posting items. Under an ISDA Master Agreement, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or receivables with collateral held and/or posted, if any, and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out), including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency, or other events.

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

The following table presents the Portfolios' gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolios as of October 31, 2023 (amounts in thousands):

Description	Gross Amounts of Recognized Assets (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Net Amount (c)	Gross Amounts of Recognized Liabilities (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Net Amount (e)
			Financial Instruments (b)	Non-Cash Collateral Received	Cash Collateral Received				Financial Instruments (d)	Non-Cash Collateral Pledged	Cash Collateral Pledged	
	Assets						Liabilities					
Enhanced U.S. Large Company Portfolio												
State Street Bank and Trust.	$ 63	$ 63	—	—	—	$ 63	—	—	—	—	—	—
Barclays Capital.	5	5	$ (5)	—	—	—	$63	$63	$ (5)	—	—	$58
HSBC Bank.	145	145	—	—	—	145	—	—	—	—	—	—
Citibank, N.A..	—	—	—	—	—	—	2	2	—	—	—	2
Total	$213	$213	$ (5)	—	—	$208	$65	$65	$ (5)	—	—	$60

(a) No amounts have been netted against the gross amounts recognized in the Statements of Assets and Liabilities.

(b) Represents the amount of assets that could be offset by liabilities with the same counterparty under master netting or similar agreements that management elects not to offset on the Statements of Assets and Liabilities.

(c) Represents the net amount due from counterparties in the event of default.

(d) Represents the amount of liabilities that could be offset by assets with the same counterparty under master netting or similar agreements that management elects not to offset on the Statements of Assets and Liabilities.

(e) Represents the net amount due to counterparties in the event of default.

H. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a $500 million uncommitted, unsecured discretionary line of credit effective April 5, 2023, with its domestic custodian bank. A line of credit with similar terms was in effect through April 5, 2023. 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 $500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on April 3, 2024.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional $700 million unsecured line of credit with its international custodian bank effective December 28, 2022. A line of credit with similar terms was in effect through December 28, 2022. Each portfolio is permitted to borrow, subject to its investment limitations, up to the lower of one-quarter of such portfolio's net assets or $500 million, as long as total borrowings under the line of credit do not exceed $700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on December 27, 2023.

For the year ended October 31, 2023, borrowings by the following Portfolio under the lines of credit were as follows (amounts in thousands, except percentages and days):

	Weighted Average Interest Rate	Weighted Average Loan Balance	Number of Days Outstanding*	Interest Expense Incurred	Maximum Amount Borrowed During the Period	Outstanding Borrowings as of 10/31/2023
U.S. Large Cap Equity Portfolio....................	5.10%	$3,582	25	$13	$9,186	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023, that the Portfolio's available line of credit was used.

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

For the year ended October 31, 2023, activity by the Portfolios under the interfund lending program was as follows (amounts in thousands, except percentages and days):

	Borrower or Lender	Weighted Average Interest Rate	Weighted Average Loan Balance	Number of Days Outstanding*	Interest Expense/ Income	Maximum Amount Borrowed/Loaned During the Period	Outstanding Borrowings as of 10/31/2023
U.S. Large Cap Equity Portfolio....	Borrower	4.94%	$30,782	1	$ 4	$30,782	—
U.S. High Relative Profitability Portfolio....	Borrower	4.94%	31,711	3	13	31,711	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023 that the Portfolio utilized the interfund lending program.

I. Affiliated Trades:

Cross trades for the year ended October 31, 2023, if any, were executed by the Portfolios pursuant to procedures adopted by the Board of Directors of the Fund to ensure compliance with Rule 17a-7 under the 1940 Act. Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of having a common investment advisor (or affiliated investment advisors), common Directors and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Portfolios complied with the Rule 17a-7 Procedures adopted by the Board of Directors of the Fund.

For the year ended October 31, 2023, cross trades by the Portfolios under Rule 17a-7 were as follows (amounts in thousands):

Portfolio	Purchases	Sales	Realized Gain (Loss)
U.S. Large Cap Equity Portfolio..	$ 26,260	$ 33,341	$ 5,306
U.S. Targeted Value Portfolio...	563,026	452,072	(192,067)
U.S. Small Cap Value Portfolio...	463,726	816,392	(195,890)

Portfolio	Purchases	Sales	Realized Gain (Loss)
U.S. Core Equity 1 Portfolio	$409,158	$431,023	$(132,047)
U.S. Core Equity 2 Portfolio	385,297	497,701	(150,735)
U.S. Vector Equity Portfolio	122,055	110,289	(5,499)
U.S. Small Cap Portfolio	479,217	701,095	(182,251)
U.S. Micro Cap Portfolio	300,045	377,366	(159,128)
U.S. High Relative Profitability Portfolio	129,205	74,995	(8,606)
DFA Real Estate Securities Portfolio	1,004	33,885	739

J. Securities Lending:

As of October 31, 2023, some of the Portfolios had securities on loan to brokers/dealers, for which each such Portfolio received cash collateral. In addition, the Portfolios received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	Non-Cash Collateral Market Value
U.S. Large Cap Equity Portfolio	$ 18,224
U.S. Targeted Value Portfolio	144,447
U.S. Small Cap Value Portfolio	105,876
U.S. Core Equity 1 Portfolio	216,099
U.S. Core Equity 2 Portfolio	346,502
U.S. Vector Equity Portfolio	42,372
U.S. Small Cap Portfolio	220,431
U.S. Micro Cap Portfolio	101,501
U.S. High Relative Profitability Portfolio	4,093
DFA Real Estate Securities Portfolio	14,666

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 in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolio's collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities, and such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, a Portfolio could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2023 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2023				
	Overnight and Continuous	**<30 days**	**Between 30 & 90 days**	**>90 days**	**Total**
Securities Lending Transactions					
Enhanced U.S. Large Company Portfolio					
Bonds	$ 3,260	—	—	—	$ 3,260
U.S. Large Cap Equity Portfolio					
Common Stocks	5,211	—	—	—	5,211
U.S. Targeted Value Portfolio					
Common Stocks, Preferred Stocks	843,875	—	—	—	843,875
U.S. Small Cap Value Portfolio					
Common Stocks, Preferred Stocks	585,252	—	—	—	585,252
U.S. Core Equity 1 Portfolio					
Common Stocks, Preferred Stocks	426,872	—	—	—	426,872
U.S. Core Equity 2 Portfolio					
Common Stocks, Preferred Stocks	538,816	—	—	—	538,816
U.S. Vector Equity Portfolio					
Common Stocks, Preferred Stocks	238,474	—	—	—	238,474
U.S. Small Cap Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants	965,355	—	—	—	965,355
U.S. Micro Cap Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants	473,491	—	—	—	473,491
U.S. High Relative Profitability Portfolio					
Common Stocks	34,181	—	—	—	34,181
DFA Real Estate Securities Portfolio					
Common Stocks	130,585	—	—	—	130,585

K. Shareholder Servicing Fees:

On June 9, 2023, pursuant to a Plan of Recapitalization the Class R1 and Class R2 shares (collectively, the ″Class R shares″) of the U.S. Targeted Value Portfolio converted into Institutional Class shares of the Portfolio (the "Recapitalization"). As a result of the Recapitalization, shareholders holding Class R shares of the Portfolio received Institutional Class shares of the Portfolio in exchange for their Class R shares with an aggregate net asset value equal to the aggregate net asset value of the Class R shares so exchanged. The value of a shareholder's investment in the Portfolio was not impacted by the conversion; however, each shareholder received fewer Institutional Class shares than the number of Class R shares held at the time of the conversion because the Class R shares had a higher net asset value per share. Following the Recapitalization, the Class R shares of the Portfolio have ceased operations. See the Statements of Changes for activity related to the Recapitalization.

L. Indemnitees; Contractual Obligations:

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

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

M. In-Kind Redemptions:

During the year ended October 31, 2023, the Portfolios listed below realized net gains (losses) on in-kind redemptions as follows (amounts in thousands):

U.S. Large Cap Equity Portfolio	$ 1,670
U.S. Targeted Value Portfolio	508,819
U.S. Small Cap Value Portfolio	631,554
U.S. Core Equity 1 Portfolio	110,661
U.S. Core Equity 2 Portfolio	928,790
U.S. Vector Equity Portfolio	78,286
U.S. Small Cap Portfolio	470,958
U.S. Micro Cap Portfolio	98,676
U.S. High Relative Profitability Portfolio	146,859
DFA Real Estate Securities Portfolio	185,024

N. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (″FASB″) issued Accounting Standards Update (″ASU″) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Portfolios' financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Portfolios' shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form

N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Portfolios' until the 2024 annual shareholder reports, and will have no effect on the Portfolios' accounting policies or financial statements.

O. Other:

As of October 31, 2023, the following number of shareholders held the following approximate percentages of the Portfolios' outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
Enhanced U.S. Large Company Portfolio	4	70%
U.S. Large Cap Equity Portfolio	3	80%
U.S. Large Cap Value Portfolio	2	65%
U.S. Targeted Value Portfolio	2	52%
U.S. Small Cap Value Portfolio	3	75%
U.S. Core Equity 1 Portfolio	3	72%
U.S. Core Equity 2 Portfolio	4	82%
U.S. Vector Equity Portfolio	4	84%
U.S. Small Cap Portfolio	2	55%
U.S. Micro Cap Portfolio	3	75%
U.S. High Relative Profitability Portfolio	2	83%
DFA Real Estate Securities Portfolio	2	63%

The Portfolios are subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although management currently believes that resolving claims against the Portfolios, individually or in aggregate, will not have a material adverse impact on the Portfolios' financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

P. ReFlow Liquidity Program

A Portfolio may participate in the ReFlow liquidity program, which is designed to provide an alternative liquidity source for mutual funds experiencing net redemptions of their shares. Pursuant to the program, ReFlow Fund, LLC ("ReFlow") provides participating mutual funds with a source of cash to meet net shareholder redemptions by standing ready each business day to purchase fund shares up to the value of the net shares redeemed by other shareholders that are expected to settle that business day. A fund is not guaranteed to receive cash from ReFlow on any given day as the allocation of ReFlow's cash is based on the results of ReFlow's automated daily auction process among participating mutual funds. Following purchases of fund shares, ReFlow then generally redeems those shares when the fund experiences net shareholder purchases at the end of a maximum holding period, currently 8 days, determined by ReFlow, or at other times at ReFlow's discretion. While ReFlow holds fund shares, it will have the same rights and privileges with respect to those shares as any other shareholder.

For use of the ReFlow program, a fund pays a fee to ReFlow each time it purchases fund shares, calculated by applying to the purchase amount a fee rate determined through the auction process. The current minimum fee rate (which is subject to change) is 0.14% of the value of the fund shares purchased by ReFlow, although the fund may submit a bid at a higher fee rate if it determines that doing so is in the best interest of fund shareholders. ReFlow's purchases of fund shares through the liquidity program are made on an investment-blind basis without regard to the fund's objective, policies, or anticipated performance. In accordance with federal securities laws, ReFlow is prohibited from acquiring more than 3% of the outstanding voting securities of a fund. ReFlow will periodically redeem its entire share position in the Portfolio and may request that such redemption be met in kind in accordance with redemption in-kind policies described in the Portfolio's Prospectus. If the Portfolio is part of a "master-feeder" structure, then the "feeder" Portfolio does not generally buy individual securities directly. Instead, the feeder Portfolio invests in a corresponding "master" Portfolio that in turn purchases stocks and other securities. Under a master-feeder structure, ReFlow redemptions and subscriptions take place at the feeder level, where the capital commitments are pooled, and securities are redeemed at the master level, where the securities are held. As a result, realized gains or losses will be reflected in the master Portfolio's financial statements. Purchases and redemptions of Portfolio shares by ReFlow under the program are not considered excessive short-term trading under the Portfolios' Policy Regarding Excessive Short-Term Trading.

For the year ended October 31, 2023, the Portfolios' activity in the program is listed below (amounts in thousands):

	Value of Cash and Value of Securities Sold	Shares Sold	Service Fees
U.S. Large Cap Equity Portfolio	$ 4,513	188	$ 7
U.S. Large Cap Value Portfolio	522,701	12,306	739
U.S. Targeted Value Portfolio	374,867	13,037	557
U.S. Small Cap Value Portfolio	434,112	10,806	604
U.S. Core Equity 1 Portfolio	—*	—	41
U.S. Core Equity 2 Portfolio	852,794	28,329	1,218
U.S. Vector Equity Portfolio	55,517	2,435	79
U.S. Small Cap Portfolio	281,974	6,865	397
U.S. Micro Cap Portfolio	100,109	4,236	142
U.S. High Relative Profitability Portfolio	203,205	10,806	299
DFA Real Estate Securities Portfolio	332,115	9,355	469

* U.S. Core Equity 1 Portfolio only had purchases during the year.

Q. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Directors of DFA Investment Dimensions Group Inc. and Shareholders of Enhanced U.S. Large Company Portfolio, U.S. Large Cap Equity Portfolio, U.S. Large Cap Value Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, U.S. High Relative Profitability Portfolio and DFA Real Estate Securities Portfolio

Opinions on the Financial Statements

We have audited the accompanying statements of assets and liabilities, including the schedules of investments of Enhanced U.S. Large Company Portfolio and U.S. Large Cap Value Portfolio and summary schedules of portfolio holdings of U.S. Large Cap Equity Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, U.S. High Relative Profitability Portfolio and DFA Real Estate Securities Portfolio (twelve of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter collectively referred to as the "Portfolios") as of October 31, 2023, the related statements of operations for the year ended October 31, 2023, the statements of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2023 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of October 31, 2023, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended October 31, 2023, and each of the financial highlights for each of the five years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinions

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

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

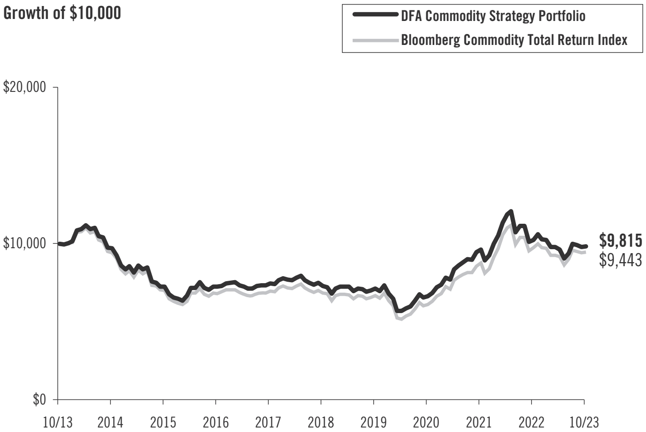
Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodians, brokers and transfer agents of the investee funds; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 21, 2023

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

PricewaterhouseCoopers LLP, Two Commerce Square, Suite 1800, 2001 Market Street, Philadelphia, PA 19103-7042
T: (267) 330-3000, www.pwc.com/us

DFA Commodity Strategy Portfolio vs. Bloomberg Commodity Total Return Index
October 31, 2013-October 31, 2023



Average Annual Total Return	One Year	Five Years	Ten Years
	-4.12%	6.16%	-0.19%

Past performance is not predictive of future performance.

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

Bloomberg data provided by Bloomberg Finance L.P.

MANAGEMENT'S DISCUSSION AND ANALYSIS

Commodity Market Review **12 Months Ended October 31, 2023**

For the 12 months ended October 31, 2023, the Bloomberg Commodity Index Total Return returned -2.97%. Precious metals, livestock, and industrial metals returned 20.90%, 8.67%, and 1.91%, respectively. Agriculture and energy were the only sectors with negative returns for the period, with returns of -0.60% and -18.90%, respectively.

DFA Commodity Strategy Portfolio

The DFA Commodity Strategy Portfolio seeks total return consisting of capital appreciation and current income. The Portfolio generally invests in commodity-linked derivative instruments and fixed income investments. The Portfolio, through its wholly owned subsidiary, Dimensional Cayman Commodity Fund I LTD, gains exposure to commodities markets by investing in derivative instruments such as commodity swap contracts, commodity futures, and other commodity-linked instruments. In pursuing the fixed income portion of the Portfolio's investment strategy, Dimensional identifies a broadly diversified universe of eligible U.S. and foreign fixed income securities with defined maturity ranges and credit quality characteristics and then seeks to purchase a broad and diverse portfolio of securities meeting these aforementioned standards. The investment strategy uses a variable maturity approach and shifts maturities based on changes in the yield curve. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies. The weighted average duration of the Portfolio's fixed income securities was 0.51 year as of October 31, 2023, compared to 1.43 years as of October 31, 2022.

For the 12 months ended October 31, 2023, total returns were -4.12% for the Portfolio and -2.97% for the Bloomberg Commodity Index Total Return. Pre-rolling, and varying the commodity weights relative to the benchmark detracted from relative performance. Late rebalance, and varying the expirations of the individual commodity contracts contributed positively to relative performance. The fixed income collateral component performed in-line with the three-month U.S. Treasury bill rate payable in the commodity swap contracts.

DFA INVESTMENT DIMENSIONS GROUP INC.

DFA COMMODITY STRATEGY PORTFOLIO

CONSOLIDATED DISCLOSURE OF FUND EXPENSES

(Unaudited)

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

The Expense Table below illustrates your fund's costs in two ways.

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2023

EXPENSE TABLE

	Beginning Account Value 05/01/23	Ending Account Value 10/31/23	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
DFA Commodity Strategy Portfolio				
Actual Fund Return	$1,000.00	$1,019.00	0.31%	$1.58

CONSOLIDATED DISCLOSURE OF FUND EXPENSES

CONTINUED

	Beginning Account Value 05/01/23	Ending Account Value 10/31/23	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
Hypothetical 5% Annual Return	$1,000.00	$1,023.64	0.31%	$1.58

(1) DFA Commodity Strategy Portfolio wholly owns Dimensional Cayman Commodity Fund I, LTD. The expenses shown reflect the consolidated expenses of Dimensional Cayman Commodity Fund I, LTD. and DFA Commodity Strategy Portfolio. Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.

DFA INVESTMENT DIMENSIONS GROUP INC.

DFA COMMODITY STRATEGY PORTFOLIO

CONSOLIDATED DISCLOSURE OF PORTFOLIO HOLDINGS

(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-PORT with the SEC on October 19, 2023. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at http://www.sec.gov.

PORTFOLIO HOLDINGS

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

DFA Commodity Strategy Portfolio	
Basic Materials	0.9%
Communications	0.4%
Consumer, Cyclical	3.9%
Consumer, Non-cyclical	9.7%
Energy	4.3%
Financials	34.7%
Foreign Government	3.1%
Industrials	1.4%
Supranational	2.5%
Technology	3.9%
U.S. Government	30.9%
Utilities	4.3%
	100.0%

DFA COMMODITY STRATEGY PORTFOLIO

CONSOLIDATED SCHEDULE OF INVESTMENTS

October 31, 2023

		Face Amount^ (000)	Value†
BONDS — (68.8%)			
AUSTRALIA — (3.0%)			
APA Infrastructure Ltd.			
Ω 4.200%, 03/23/25......		4,000	$ 3,893,781
Bank of New Zealand			
Ω 3.500%, 02/20/24......		5,250	5,210,008
Glencore Funding LLC			
Ω 4.125%, 03/12/24......		2,225	2,208,486
Ω 4.625%, 04/29/24......		7,350	7,293,799
Macquarie Bank Ltd.			
Ω 3.231%, 03/21/25......		12,425	11,981,746
Westpac Banking Corp.			
3.250%, 11/16/23......	AUD	10,000	6,340,389
TOTAL AUSTRALIA.........			36,928,209
CANADA — (7.5%)			
Bank of Montreal			
# 2.500%, 06/28/24......		3,000	2,933,328
0.625%, 07/09/24......		1,350	1,300,774
Bank of Montreal, Floating Rate Note,			
(r) SOFR + 0.320%, FRN, 5.665%, 07/09/24....		2,000	1,996,425
(r) SOFR + 1.330%, FRN, 6.674%, 06/05/26....		2,500	2,510,774
Bank of Nova Scotia			
0.700%, 04/15/24......		11,620	11,348,391
0.650%, 07/31/24......		600	576,457
Bank of Nova Scotia, Floating Rate Note,			
(r) SOFR + 0.380%, FRN, 5.726%, 07/31/24....		1,000	1,000,265
(r) SOFR + 0.460%, FRN, 5.806%, 01/10/25....		1,205	1,199,832
(r) SOFR + 1.090%, FRN, 6.434%, 06/12/25....		1,000	1,002,931
Brookfield Corp.			
4.000%, 01/15/25......		6,200	6,043,483
Brookfield Finance, Inc.			
4.000%, 04/01/24......		1,066	1,057,240
Canadian Imperial Bank of Commerce			
3.100%, 04/02/24......		4,500	4,443,759
1.000%, 10/18/24......		5,000	4,769,393
2.250%, 01/28/25......		4,600	4,393,095
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 1.220%, FRN			
(r) 6.564%, 10/02/26......		3,000	3,000,293
CANADA — (Continued)			
Canadian Natural Resources Ltd.			
3.900%, 02/01/25......		8,300	$ 8,068,318
Enbridge, Inc.			
2.500%, 01/15/25......		1,920	1,841,336
National Bank of Canada			
0.750%, 08/06/24......		9,350	8,982,843
Province of Quebec Canada			
4.200%, 03/10/25......	AUD	2,000	1,254,008
Royal Bank of Canada			
2.333%, 12/05/23......	CAD	5,000	3,595,745
0.650%, 07/29/24......		1,750	1,683,529
Royal Bank of Canada, Floating Rate Note, SOFR + 0.360%, FRN			
#(r) 5.705%, 07/29/24......		4,750	4,744,088
Thomson Reuters Corp.			
3.850%, 09/29/24......		5,000	4,887,050
Toronto-Dominion Bank			
2.850%, 03/08/24......	CAD	10,000	7,142,672
0.700%, 09/10/24......		3,000	2,868,813
TOTAL CANADA............			92,644,842
DENMARK — (0.6%)			
Danske Bank AS			
Ω.... 5.375%, 01/12/24......		7,132	7,111,332
FRANCE — (4.7%)			
Banque Federative du Credit Mutuel SA			
Ω 2.375%, 11/21/24......		5,000	4,808,515
BNP Paribas SA			
Ω 3.375%, 01/09/25......		7,000	6,761,568
BPCE SA			
4.000%, 04/15/24......		500	495,281
#,Ω.. 2.375%, 01/14/25......		14,485	13,774,398
Credit Agricole SA			
Ω 3.875%, 04/15/24......		3,550	3,516,248
# 3.250%, 10/04/24......		5,000	4,872,838
Societe Generale SA			
Ω 3.875%, 03/28/24......		9,500	9,407,527
Ω 2.625%, 01/22/25......		1,840	1,752,367
TotalEnergies Capital International SA			
3.750%, 04/10/24......		13,004	12,895,810
TOTAL FRANCE............			58,284,552

DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED

		Face Amount^ (000)	Value†
GERMANY — (3.6%)			
Bayer U.S. Finance II LLC			
Ω	3.875%, 12/15/23......	3,500	$ 3,490,376
Bayer U.S. Finance LLC			
Ω	3.375%, 10/08/24......	6,000	5,843,577
BMW U.S. Capital LLC			
Ω	0.800%, 04/01/24......	2,000	1,958,367
BMW U.S. Capital LLC, Floating Rate Note, SOFR + 0.530%, FRN			
(r)Ω	5.875%, 04/01/24......	8,000	8,004,618
EMD Finance LLC			
	3.250%, 03/19/25......	5,697	5,485,845
Kreditanstalt fuer Wiederaufbau			
	5.000%, 03/19/24...... AUD	2,000	1,271,017
	1.500%, 07/24/24...... AUD	8,800	5,457,358
Landwirtschaftliche Rentenbank			
	4.750%, 04/08/24...... AUD	15,000	9,523,317
Mercedes-Benz Finance North America LLC			
Ω	0.750%, 03/01/24......	1,500	1,474,523
NRW Bank			
	1.600%, 07/31/24...... AUD	4,000	2,474,345
TOTAL GERMANY..........			44,983,343
IRELAND — (1.0%)			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
	4.875%, 01/16/24......	7,150	7,127,642
	2.875%, 08/14/24......	2,450	2,380,915
	3.500%, 01/15/25......	3,000	2,892,815
TOTAL IRELAND...........			12,401,372
ITALY — (0.8%)			
Republic of Italy Government International Bonds			
	0.875%, 05/06/24......	8,000	7,791,712
	2.375%, 10/17/24......	2,000	1,931,380
TOTAL ITALY...............			9,723,092
JAPAN — (5.8%)			
American Honda Finance Corp.			
	3.550%, 01/12/24......	3,000	2,986,383
	0.550%, 07/12/24......	8,000	7,717,994
American Honda Finance Corp., Floating Rate Note, SOFR + 0.790%, FRN			
(r)	6.134%, 10/03/25......	2,830	2,833,008
JAPAN — (Continued)			
Mitsubishi UFJ Financial Group, Inc.			
	2.193%, 02/25/25......	9,800	$ 9,312,242
MUFG Bank Ltd.			
#Ω	3.250%, 09/08/24......	2,000	1,953,717
Nomura Holdings, Inc.			
	2.648%, 01/16/25......	8,390	8,012,875
	5.099%, 07/03/25......	3,000	2,942,342
ORIX Corp.			
	3.250%, 12/04/24......	5,000	4,840,751
Sumitomo Mitsui Financial Group, Inc.			
	2.696%, 07/16/24......	9,500	9,283,298
	2.348%, 01/15/25......	4,700	4,493,959
Sumitomo Mitsui Trust Bank Ltd.			
#Ω	0.850%, 03/25/24......	750	734,868
Ω	0.800%, 09/16/24......	643	614,249
(r)Ω	SOFR + 1.150%, FRN, 6.494%, 09/14/26....	1,750	1,763,883
Toyota Motor Credit Corp.			
	2.500%, 03/22/24......	10,000	9,874,477
	0.625%, 09/13/24......	1,600	1,530,874
Toyota Motor Credit Corp., Floating Rate Note,			
(r)	SOFR + 0.380%, FRN, 5.700%, 02/22/24....	800	800,068
(r)	SOFR + 0.890%, FRN, 6.232%, 05/18/26....	2,100	2,108,974
TOTAL JAPAN.............			71,803,962
NETHERLANDS — (0.9%)			
Cooperatieve Rabobank UA			
Ω	2.625%, 07/22/24......	6,940	6,777,059
ING Groep NV			
	3.550%, 04/09/24......	5,000	4,943,736
TOTAL NETHERLANDS.....			11,720,795
NEW ZEALAND — (2.2%)			
New Zealand Government Bond			
	0.500%, 05/15/24...... NZD	45,900	26,019,317
New Zealand Local Government Funding Agency Bond			
	2.250%, 04/15/24...... NZD	1,500	859,818
TOTAL NEW ZEALAND.....			26,879,135
SPAIN — (0.5%)			
Banco Santander SA			
	3.496%, 03/24/25	7,000	6,732,273

		Face Amount^ (000)	Value†
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.5%)			
African Development Bank			
4.750%, 03/06/24......	AUD	12,000	$ 7,615,151
Asian Development Bank			
1.100%, 08/15/24......	AUD	6,200	3,826,423
European Investment Bank			
4.750%, 08/07/24......	AUD	1,000	634,668
Inter-American Development Bank			
4.750%, 08/27/24......	AUD	1,000	634,637
International Finance Corp.			
1.450%, 07/22/24......	AUD	4,000	2,480,194
Nordic Investment Bank			
4.750%, 02/28/24......	AUD	13,500	8,570,378
0.375%, 09/20/24......		7,550	7,212,118
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS...........			30,973,569
SWEDEN — (2.0%)			
Skandinaviska Enskilda Banken AB			
Ω 0.650%, 09/09/24		26,136	24,964,323
SWITZERLAND — (0.4%)			
UBS AG			
Ω 1.375%, 01/13/25		5,250	4,955,630
UNITED KINGDOM — (3.0%)			
BAT Capital Corp.			
3.222%, 08/15/24......		6,205	6,065,970
Lloyds Banking Group PLC			
4.450%, 05/08/25......		7,000	6,799,017
LSEGA Financing PLC			
#Ω 0.650%, 04/06/24......		3,000	2,929,246
NatWest Markets PLC			
Ω 0.800%, 08/12/24......		12,000	11,511,341
Reckitt Benckiser Treasury Services PLC			
Ω 2.750%, 06/26/24......		10,158	9,950,381
TOTAL UNITED KINGDOM..			37,255,955
UNITED STATES — (30.3%)			
Aetna, Inc.			
3.500%, 11/15/24......		1,200	1,169,746
Affiliated Managers Group, Inc.			
4.250%, 02/15/24......		792	787,785
Amcor Flexibles North America, Inc.			
4.000%, 05/17/25......		3,200	3,098,324
UNITED STATES — (Continued)			
American Express Co., Floating Rate Note, SOFR + 0.760%, FRN			
(r) 6.101%, 02/13/26......		376	$ 373,187
American Tower Corp.			
3.375%, 05/15/24......		1,900	1,872,208
4.000%, 06/01/25......		3,500	3,383,734
Ameriprise Financial, Inc.			
3.000%, 04/02/25......		4,600	4,417,508
Apple, Inc.			
3.350%, 01/10/24......	AUD	1,500	948,961
Arizona Public Service Co.			
3.350%, 06/15/24......		4,328	4,260,866
Arrow Electronics, Inc.			
3.250%, 09/08/24......		1,500	1,461,343
Bank of America Corp.			
4.125%, 01/22/24......		5,000	4,979,753
Becton Dickinson & Co.			
3.363%, 06/06/24......		2,000	1,968,254
Boston Scientific Corp.			
3.450%, 03/01/24......		1,794	1,778,178
Broadcom Corp./Broadcom Cayman Finance Ltd.			
3.625%, 01/15/24......		8,000	7,959,261
Campbell Soup Co.			
3.300%, 03/19/25......		9,600	9,225,700
Capital One Financial Corp.			
3.300%, 10/30/24......		1,486	1,440,661
3.200%, 02/05/25......		6,400	6,119,026
Cardinal Health, Inc.			
3.079%, 06/15/24......		9,750	9,576,151
Charles Schwab Corp.			
# 0.750%, 03/18/24......		7,335	7,187,836
Charles Schwab Corp., Floating Rate Note,			
(r) SOFR + 0.500%, FRN, 5.844%, 03/18/24....		3,073	3,069,035
(r) SOFR + 0.520%, FRN, 5.861%, 05/13/26....		2,000	1,958,066
Cigna Group			
3.500%, 06/15/24......		11,773	11,591,872
CNA Financial Corp.			
7.250%, 11/15/23......		1,390	1,390,041
3.950%, 05/15/24......		2,000	1,975,887
Conagra Brands, Inc.			
4.300%, 05/01/24......		465	460,635
Constellation Energy Generation LLC			
3.250%, 06/01/25......		14,900	14,258,083
Continental Resources, Inc.			
3.800%, 06/01/24......		587	578,140
Devon Energy Corp.			
5.250%, 09/15/24......		400	396,799

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
Discover Bank		
2.450%, 09/12/24......	1,600	$ 1,539,033
Discover Financial Services		
3.950%, 11/06/24......	2,796	2,719,625
Eastern Energy Gas Holdings LLC		
2.500%, 11/15/24......	6,327	6,099,858
Edison International		
3.550%, 11/15/24......	3,000	2,914,500
4.950%, 04/15/25......	6,920	6,780,252
Elevance Health, Inc.		
3.500%, 08/15/24......	3,000	2,941,200
2.375%, 01/15/25......	13,500	12,953,316
Energy Transfer LP		
4.050%, 03/15/25......	1,804	1,753,597
Energy Transfer LP/Regency Energy Finance Corp.		
4.500%, 11/01/23......	9,000	9,000,000
Equifax, Inc.		
2.600%, 12/01/24......	2,600	2,504,956
Fidelity & Guaranty Life Holdings, Inc.		
Ω 5.500%, 05/01/25......	900	879,623
Fiserv, Inc.		
2.750%, 07/01/24......	5,000	4,891,600
Five Corners Funding Trust		
Ω 4.419%, 11/15/23......	3,228	3,225,413
Flex Ltd.		
4.750%, 06/15/25......	1,000	973,706
General Motors Financial Co., Inc.		
5.100%, 01/17/24......	2,000	1,994,713
1.200%, 10/15/24......	2,000	1,904,853
3.800%, 04/07/25......	3,500	3,377,970
Georgia-Pacific LLC		
Ω 3.600%, 03/01/25......	1,600	1,554,142
Gilead Sciences, Inc.		
3.500%, 02/01/25......	2,475	2,405,025
GlaxoSmithKline Capital PLC		
3.000%, 06/01/24......	4,361	4,292,427
Global Payments, Inc.		
2.650%, 02/15/25......	2,600	2,478,904
Goldman Sachs Group, Inc.		
3.500%, 01/23/25......	5,000	4,841,455
Hewlett Packard Enterprise Co.		
1.450%, 04/01/24......	10,750	10,549,169
Host Hotels & Resorts LP		
3.875%, 04/01/24......	2,000	1,976,864

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
International Business Machines Corp.		
3.625%, 02/12/24......	1,750	$ 1,739,402
3.000%, 05/15/24......	11,000	10,839,632
ITC Holdings Corp.		
3.650%, 06/15/24......	9,000	8,857,086
JPMorgan Chase & Co.		
3.625%, 05/13/24......	493	486,843
Kemper Corp.		
4.350%, 02/15/25......	6,542	6,323,750
Kimco Realty OP LLC		
2.700%, 03/01/24......	1,000	987,620
Kinder Morgan, Inc.		
Ω 5.625%, 11/15/23......	4,336	4,334,457
Laboratory Corp. of America Holdings		
3.600%, 02/01/25......	763	740,915
Lazard Group LLC		
3.750%, 02/13/25......	3,085	2,985,297
Lennar Corp.		
4.500%, 04/30/24......	5,000	4,960,078
LyondellBasell Industries NV		
5.750%, 04/15/24......	570	568,764
Marathon Petroleum Corp.		
3.625%, 09/15/24......	7,000	6,845,604
Morgan Stanley		
3.875%, 04/29/24......	7,253	7,183,976
MPLX LP		
4.875%, 12/01/24......	3,750	3,699,380
National Rural Utilities Cooperative Finance Corp.		
0.350%, 02/08/24......	5,683	5,596,501
Nuveen Finance LLC		
Ω 4.125%, 11/01/24......	11,250	10,976,929
Oracle Corp.		
2.950%, 11/15/24......	10,000	9,698,092
2.500%, 04/01/25......	2,200	2,098,675
Philip Morris International, Inc.		
2.875%, 05/01/24......	10,000	9,853,199
Phillips 66		
3.850%, 04/09/25......	354	344,008
Realty Income Corp.		
3.875%, 07/15/24......	9,457	9,323,386
RTX Corp.		
3.200%, 03/15/24......	4,040	3,998,384
Ryder System, Inc.		
# 3.650%, 03/18/24......	8,033	7,959,363
Santander Holdings USA, Inc.		
3.500%, 06/07/24......	5,000	4,900,449

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
Simon Property Group LP		
2.000%, 09/13/24......	7,937	$ 7,664,073
Truist Financial Corp.		
2.500%, 08/01/24......	280	272,283
UnitedHealth Group, Inc.		
3.500%, 02/15/24......	12,000	11,915,797
Ventas Realty LP		
2.650%, 01/15/25......	1,000	956,517
3.500%, 02/01/25......	9,600	9,250,295
Wells Fargo & Co.		
# 3.300%, 09/09/24......	5,000	4,882,121
Welltower OP LLC		
4.500%, 01/15/24......	8,500	8,466,375
Williams Cos., Inc.		
3.900%, 01/15/25......	2,843	2,768,408
Zimmer Biomet Holdings, Inc.		
3.550%, 04/01/25......	3,000	2,898,222
TOTAL UNITED STATES....		376,615,122
TOTAL BONDS.............		853,977,506
U.S. TREASURY OBLIGATIONS — (30.8%)		
U.S. Treasury Bills		
~« 5.548%, 04/18/24	25,000	24,375,023
U.S. Treasury Notes		
~« 0.500%, 11/30/23	18,500	18,428,526
~« 0.750%, 12/31/23	20,000	19,846,734
~« 0.875%, 01/31/24	40,000	39,553,125
U.S. Treasury Notes, Floating Rate Note		
(r) 3M USTMMR + 0.200%, FRN, 5.598%, 01/31/25 ...	25,000	25,041,990
(r) 3M USTMMR + 0.169%, FRN, 5.567%, 04/30/25 ...	120,000	$ 120,119,141
(r) 3M USTMMR + 0.125%, FRN, 5.523%, 07/31/25 ...	83,000	82,986,359
U.S. Treasury Notes, Floating Rate Note,		
(r) 3M USTMMR + 0.140%, FRN, 5.538%, 10/31/24 ...	52,000	52,053,112
TOTAL U.S. TREASURY OBLIGATIONS...........		382,404,010
TOTAL INVESTMENT SECURITIES (Cost $1,270,741,760)....		1,236,381,516
	Shares	
SECURITIES LENDING COLLATERAL — (0.4%)		
@§ The DFA Short Term Investment Fund.....	473,442	5,476,304
TOTAL INVESTMENTS — (100.0%) (Cost $1,276,218,071)....		$1,241,857,820

As of October 31, 2023, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	27,082,232	NZD	45,735,055	State Street Bank and Trust	11/24/23	$ 435,240
USD	52,513,314	AUD	81,609,753	State Street Bank and Trust	01/10/24	624,092
USD	11,086,527	CAD	15,039,528	Bank of New York Mellon	01/11/24	227,306
Total Appreciation						**$1,286,638**

DFA Commodity Strategy Portfolio

CONTINUED

As of October 31, 2023, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT Corn Futures	101	12/14/23	$ 2,444,273	$ 2,417,687	$ (26,586)
CBOT Soybean Futures	47	01/12/24	3,004,540	3,079,675	75,135
CBOT Soybean Meal Futures	44	01/12/24	1,622,877	1,839,200	216,323
CBOT Soybean Oil Futures	52	01/12/24	1,743,583	1,585,896	(157,687)
CBOT Wheat Futures	45	12/14/23	1,313,486	1,251,563	(61,923)
CME Lean Hogs Futures	33	12/14/23	964,491	946,770	(17,721)
CME Live Cattle Futures	32	12/29/23	2,398,979	2,349,440	(49,539)
COMEX Copper Futures	32	12/27/23	2,939,676	2,919,200	(20,476)
COMEX Gold 100 Troy Oz. Futures	48	12/27/23	9,150,672	9,572,640	421,968
COMEX Silver Futures	23	12/27/23	2,673,708	2,639,480	(34,228)
Gas Oil	20	01/11/24	1,768,050	1,674,500	(93,550)
Ice Brent Crude Oil Futures	55	01/31/24	4,696,346	4,613,950	(82,396)
KCBT Hard Red Winter Wheat Futures	25	12/14/23	876,902	786,563	(90,339)
LME Lead Futures	13	01/15/24	690,034	677,869	(12,165)
LME Lead Futures	29	11/13/23	1,574,831	1,504,557	(70,274)
LME Nickel Futures	12	01/15/24	1,354,374	1,303,200	(51,174)
LME Nickel Futures	31	11/13/23	3,901,760	3,334,236	(567,524)
LME Primary Aluminum Futures	120	11/13/23	6,676,066	6,745,950	69,884
LME Primary Aluminum Futures	53	01/15/24	3,059,664	2,981,780	(77,884)
LME Zinc Futures	29	01/15/24	1,823,143	1,759,945	(63,198)
LME Zinc Futures	64	11/13/23	4,051,757	3,876,800	(174,957)
NYBOT CSC 'C' Coffee Futures	29	12/18/23	1,631,976	1,819,387	187,411
NYBOT CSC No. 11 World Sugar Futures	72	02/29/24	2,115,551	2,184,538	68,987
NYBOT CTN No. 2 Cotton Futures	22	12/06/23	967,962	893,420	(74,542)
NYMEX Henry Hub Natural Gas Futures	141	12/27/23	4,955,209	5,376,330	421,121
NYMEX Light Sweet Crude Oil Futures	63	12/19/23	5,411,896	5,071,500	(340,396)
NYMEX NY Harbor ULSD Futures	10	12/29/23	1,273,581	1,199,562	(74,019)
NYMEX Reformulated Gasoline Blend Futures	14	12/29/23	1,364,733	1,300,480	(64,253)
Total			**$ 76,450,120**	**$ 75,706,118**	**$(744,002)**
Short Position contracts:					
LME Lead Futures	(29)	11/13/23	(1,551,528)	(1,504,557)	46,971
LME Lead Futures	(3)	01/15/24	(155,416)	(156,432)	(1,016)
LME Nickel Futures	(31)	11/13/23	(3,621,184)	(3,334,236)	286,948
LME Nickel Futures	(2)	01/15/24	(223,161)	(217,200)	5,961
LME Primary Aluminum Futures	(10)	01/15/24	(549,107)	(562,601)	(13,494)
LME Primary Aluminum Futures	(120)	11/13/23	(6,680,984)	(6,745,950)	(64,966)
LME Zinc Futures	(64)	11/13/23	(3,923,172)	(3,876,800)	46,372
LME Zinc Futures	(6)	01/15/24	(366,407)	(364,126)	2,281
Total			**$(17,070,959)**	**$(16,761,902)**	**$ 309,057**
Total Futures Contracts			**$ 59,379,161**	**$ 58,944,216**	**$(434,945)**

As of October 31, 2023, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund***	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPPDM Total Return Index (1)	Bank of America Corp.	USD 149,858,442	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	11/28/23	—	—	$158,436	$158,436

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund***	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Total Return Index (2)	Bank of America Corp.	USD 231,149,937	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	11/28/23	—	—	$ 541,716	$ 541,716
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank, N.A.	USD 301,815,092	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	12/21/23	—	—	(955,666)	(955,666)
Citi Custom CIVICS H Total Return Index (4)	Citibank, N.A.	USD 99,877,449	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	12/21/23	—	—	(320,887)	(320,887)
UBS UBSIB190 Custom Strategy (5)	UBS AG	USD 464,400,228	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	01/29/24	—	—	(4,036,809)	(4,036,809)
Total					**—**	**—**	**$(4,613,210)**	**$(4,613,210)**

* Portfolio receives the price appreciation of the reference entity at maturity.
*** Payments received (paid) by the Fund are exchanged at maturity.

(1) The following table represents the individual positions within the Total Return Swap as of October 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	2.66%	$ 3,992,010
CBOT Corn Futures	4.21%	6,315,409
NYMEX Light Sweet Crude Oil Futures	8.57%	12,839,967
ICE Brent Crude Oil Futures	7.83%	11,727,714
NYBOT CTN No. 2 Cotton Futures	1.54%	2,308,871
COMEX Gold 100 Troy Oz. Futures	16.23%	24,319,711
COMEX Copper Futures	5.00%	7,488,579
NYMEX NY Harbor ULSD Futures	2.08%	3,117,775
NYBOT CSC 'C' Coffee Futures	3.02%	4,523,893
KCBT Hard Red Winter Wheat Futures	1.37%	2,054,619
LME Primary Aluminum Futures	4.08%	6,107,760
CME Live Cattle Futures	3.96%	5,938,856
CME Lean Hogs Futures	1.65%	2,470,752
LME Lead Futures	0.90%	1,344,651
LME Nickel Futures	1.82%	2,726,188
LME Zinc Futures	2.36%	3,538,176
NYMEX Henry Hub Natural Gas Futures	9.05%	13,560,980
ICE Gasoil Futures	2.75%	4,128,512
CBOT Soybean Futures	5.15%	7,717,390
NYBOT CSC No. 11 World Sugar Futures	3.70%	5,549,328
COMEX Silver Futures	4.52%	6,774,443
CBOT Soybean Meal Futures	3.13%	4,692,683
CBOT Wheat Futures	2.23%	3,341,891

Futures Contract	% of Index	Notional Amount
NYMEX Reformulated Gasoline Blend Futures	2.19%	3,278,284
Total Notional Amount		**$ 149,858,442**

(2) The following table represents the individual positions within the Total Return Swap as of October 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.22%	$ 7,436,224
CBOT Corn Futures	3.31%	7,650,727
NYMEX Light Sweet Crude Oil Futures	8.62%	19,931,668
ICE Brent Crude Oil Futures	8.01%	18,515,246
NYBOT CTN No. 2 Cotton Futures	1.52%	3,523,132
COMEX Gold 100 Troy Oz. Futures	12.94%	29,902,321
COMEX Copper Futures	4.99%	11,525,402
NYMEX NY Harbor ULSD Futures	2.51%	5,806,489
NYBOT CSC 'C' Coffee Futures	3.06%	7,066,630
KCBT Hard Red Winter Wheat Futures	1.37%	3,173,042
LME Primary Aluminum Futures	4.10%	9,481,165
CME Live Cattle Futures	4.71%	10,876,219
CME Lean Hogs Futures	1.23%	2,842,433
LME Lead Futures	0.90%	2,087,322
LME Nickel Futures	1.46%	3,386,191
LME Zinc Futures	2.38%	5,492,360
NYMEX Henry Hub Natural Gas Futures	10.93%	25,273,013
ICE Gasoil Futures	3.33%	7,690,498
CBOT Soybean Futures	5.20%	12,016,381
NYBOT CSC No. 11 World Sugar Futures	4.46%	10,312,603
COMEX Silver Futures	3.59%	8,289,052
CBOT Soybean Meal Futures	3.78%	8,741,425
CBOT Wheat Futures	1.73%	3,998,605
NYMEX Reformulated Gasoline Blend Futures	2.65%	6,131,789
Total Notional Amount		**$ 231,149,937**

(3) The following table represents the individual positions within the Total Return Swap as of October 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.22%	$ 9,709,562
CBOT Corn Futures	3.31%	9,989,641
NYMEX Light Sweet Crude Oil Futures	8.62%	26,025,004
ICE Brent Crude Oil Futures	8.01%	24,175,566
NYBOT CTN No. 2 Cotton Futures	1.52%	4,600,193
COMEX Gold 100 Troy Oz. Futures	12.94%	39,043,799
COMEX Copper Futures	4.99%	15,048,848
NYMEX NY Harbor ULSD Futures	2.51%	7,581,599
NYBOT CSC 'C' Coffee Futures	3.06%	9,226,979
KCBT Hard Red Winter Wheat Futures	1.37%	4,143,077
LME Primary Aluminum Futures	4.10%	12,379,664
CME Live Cattle Futures	4.71%	14,201,203
CME Lean Hogs Futures	1.23%	3,711,396

Futures Contract	% of Index	Notional Amount
LME Lead Futures	0.90%	2,725,440
LME Nickel Futures	1.46%	4,421,388
LME Zinc Futures	2.38%	7,171,437
NYMEX Henry Hub Natural Gas Futures	10.93%	32,999,259
ICE Gasoil Futures	3.33%	10,041,571
CBOT Soybean Futures	5.20%	15,689,925
NYBOT CSC No. 11 World Sugar Futures	4.46%	13,465,283
COMEX Silver Futures	3.59%	10,823,109
CBOT Soybean Meal Futures	3.78%	11,413,777
CBOT Wheat Futures	1.73%	5,221,024
NYMEX Reformulated Gasoline Blend Futures	2.65%	8,006,347
Total Notional Amount		**$ 301,815,091**

(4) The following table represents the individual positions within the Total Return Swap as of October 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	2.66%	$ 2,660,589
CBOT Corn Futures	4.21%	4,209,085
NYMEX Light Sweet Crude Oil Futures	8.57%	8,557,564
ICE Brent Crude Oil Futures	7.83%	7,816,270
NYBOT CTN No. 2 Cotton Futures	1.54%	1,538,813
COMEX Gold 100 Troy Oz. Futures	16.23%	16,208,569
COMEX Copper Futures	5.00%	4,990,978
NYMEX NY Harbor ULSD Futures	2.08%	2,077,931
NYBOT CSC 'C' Coffee Futures	3.02%	3,015,078
KCBT Hard Red Winter Wheat Futures	1.37%	1,369,360
LME Primary Aluminum Futures	4.08%	4,070,691
CME Live Cattle Futures	3.96%	3,958,121
CME Lean Hogs Futures	1.65%	1,646,704
LME Lead Futures	0.90%	896,181
LME Nickel Futures	1.82%	1,816,946
LME Zinc Futures	2.36%	2,358,118
NYMEX Henry Hub Natural Gas Futures	9.05%	9,038,103
ICE Gasoil Futures	2.75%	2,751,565
CBOT Soybean Futures	5.15%	5,143,475
NYBOT CSC No. 11 World Sugar Futures	3.70%	3,698,509
COMEX Silver Futures	4.52%	4,515,021
CBOT Soybean Meal Futures	3.13%	3,127,573
CBOT Wheat Futures	2.23%	2,227,299
NYMEX Reformulated Gasoline Blend Futures	2.19%	2,184,906
Total Notional Amount		**$ 99,877,449**

(5) The following table represents the individual positions within the Total Return Swap as of October 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	2.66%	$ 12,370,943
CBOT Corn Futures	4.21%	19,570,984
NYMEX Light Sweet Crude Oil Futures	8.57%	39,790,108

Futures Contract	% of Index	Notional Amount
ICE Brent Crude Oil Futures	7.83%	36,343,317
NYBOT CTN No. 2 Cotton Futures	1.54%	7,155,020
COMEX Gold 100 Troy Oz. Futures	16.23%	75,364,989
COMEX Copper Futures	5.00%	23,206,552
NYMEX NY Harbor ULSD Futures	2.08%	9,661,755
NYBOT CSC 'C' Coffee Futures	3.02%	14,019,209
KCBT Hard Red Winter Wheat Futures	1.37%	6,367,113
LME Primary Aluminum Futures	4.08%	18,927,495
CME Live Cattle Futures	3.96%	18,404,076
CME Lean Hogs Futures	1.65%	7,656,678
LME Lead Futures	0.90%	4,166,976
LME Nickel Futures	1.82%	8,448,256
LME Zinc Futures	2.36%	10,964,544
NYMEX Henry Hub Natural Gas Futures	9.05%	42,024,473
ICE Gasoil Futures	2.75%	12,793,952
CBOT Soybean Futures	5.15%	23,915,621
NYBOT CSC No. 11 World Sugar Futures	3.70%	17,196,959
COMEX Silver Futures	4.52%	20,993,498
CBOT Soybean Meal Futures	3.13%	14,542,278
CBOT Wheat Futures	2.23%	10,356,273
NYMEX Reformulated Gasoline Blend Futures	2.19%	10,159,159
Total Notional Amount		**$ 464,400,228**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia	—	$ 36,928,209	—	$ 36,928,209
Canada	—	92,644,842	—	92,644,842
Denmark	—	7,111,332	—	7,111,332
France	—	58,284,552	—	58,284,552
Germany	—	44,983,343	—	44,983,343
Ireland	—	12,401,372	—	12,401,372
Italy	—	9,723,092	—	9,723,092
Japan	—	71,803,962	—	71,803,962
Netherlands	—	11,720,795	—	11,720,795
New Zealand	—	26,879,135	—	26,879,135
Spain	—	6,732,273	—	6,732,273
Supranational Organization Obligations	—	30,973,569	—	30,973,569
Sweden	—	24,964,323	—	24,964,323
Switzerland	—	4,955,630	—	4,955,630
United Kingdom	—	37,255,955	—	37,255,955
United States	—	376,615,122	—	376,615,122
U.S. Treasury Obligations	—	382,404,010	—	382,404,010
Securities Lending Collateral	—	5,476,304	—	5,476,304
Forward Currency Contracts**	—	1,286,638	—	1,286,638

	Investments in Securities (Market Value)			
	Level 1	**Level 2**	**Level 3**	**Total**
Futures Contracts**	$(434,945)	—	—	$ (434,945)
Swap Agreements**	—	$ (4,613,210)	—	(4,613,210)
TOTAL	$(434,945)	$1,238,531,248	—	$1,238,096,303

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES

OCTOBER 31, 2023

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

	DFA Commodity Strategy Portfolio*
ASSETS:	
Investment Securities at Value (including $5,376 of securities on loan)	$ 1,236,382
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $5,476)	5,476
Foreign Currencies at Value	2
Segregated Cash for Swaps Contracts	32,384
Cash	44,197
Receivables:	
Dividends and Interest	6,729
Securities Lending Income	3
Fund Shares Sold	446
Unrealized Gain on Swap Contracts	700
Unrealized Gain on Forward Currency Contracts	1,287
Prepaid Expenses and Other Assets	74
Total Assets	1,327,680
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned	5,499
Fund Shares Redeemed	2,201
Due to Advisor	312
Due to Broker	52
Futures Margin Variation	471
Unrealized Loss on Swap Contracts	5,313
Payable for Swap Contracts Payments	841
Accrued Expenses and Other Liabilities	114
Total Liabilities	14,803
COMMITMENTS AND CONTINGENT LIABILITIES (NOTE D)	
NET ASSETS	$ 1,312,877
SHARES OUTSTANDING, $0.01 PAR VALUE (1)	281,092,504
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE	**$ 4.67**
Investment Securities at Cost	$ 1,270,741
Foreign Currencies at Cost	$ 2
NET ASSETS CONSIST OF:	
Paid-In Capital	$ 1,366,854
Total Distributable Earnings (Loss)	(53,977)
NET ASSETS	$ 1,312,877
(1) NUMBER OF SHARES AUTHORIZED	1,800,000,000

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

CONSOLIDATED STATEMENT OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2023

(Amounts in thousands)

	DFA Commodity Strategy Portfolio#
Investment Income	
Interest	$ 48,499
Income from Securities Lending, Net	53
Total Investment Income	48,552
Expenses	
Investment Management Fees	5,359
Accounting & Transfer Agent Fees	240
Custodian Fees	74
Filing Fees	81
Shareholders' Reports	82
Directors'/Trustees' Fees & Expenses	12
Professional Fees	32
Other	71
Total Expenses	5,951
Fees Waived, Expenses Reimbursed by Advisor (Note D)	1,066
Fees Paid Indirectly (Note D)	21
Net Expenses	4,864
Net Investment Income (Loss)	43,688
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**	(20,616)
Affiliated Investment Companies Shares Sold	2
Futures	(9,574)
Swap Contracts	(127,781)
Foreign Currency Transactions	(111)
Forward Currency Contracts	(674)
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency	49,627
Affiliated Investment Companies Shares	6
Futures	471
Swap Contracts	(10,073)
Translation of Foreign Currency-Denominated Amounts	14
Forward Currency Contracts	896
Net Realized and Unrealized Gain (Loss)	(117,813)
Net Increase (Decrease) in Net Assets Resulting from Operations	$ (74,125)

** Net of foreign capital gain taxes withheld of $0.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	DFA Commodity Strategy Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss)	$ 43,688	$ 22,136
Net Realized Gain (Loss) on:		
Investment Securities Sold*,**	(20,616)	(44,736)
Affiliated Investment Companies Shares Sold	2	(5)
Futures	(9,574)	953
Swap Contracts	(127,781)	110,350
Foreign Currency Transactions	(111)	(22)
Forward Currency Contracts	(674)	21,616
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	49,627	(75,310)
Affiliated Investment Companies Shares	6	(6)
Futures	471	(1,625)
Swap Contracts	(10,073)	35,073
Translation of Foreign Currency-Denominated Amounts	14	(51)
Forward Currency Contracts	896	1,633
Net Increase (Decrease) in Net Assets Resulting from Operations	(74,125)	70,006
Distributions:		
Institutional Class Shares	(113,511)	(500,400)
Capital Share Transactions (1):		
Shares Issued	518,609	967,055
Shares Issued in Lieu of Cash Distributions	104,344	476,866
Shares Redeemed	(812,529)	(1,089,224)
Net Increase (Decrease) from Capital Share Transactions	(189,576)	354,697
Total Increase (Decrease) in Net Assets	(377,212)	(75,697)
Net Assets		
Beginning of Year	1,690,089	1,765,786
End of Year	$1,312,877	$ 1,690,089
(1) Shares Issued and Redeemed:		
Shares Issued	108,791	173,638
Shares Issued in Lieu of Cash Distributions	20,888	104,431
Shares Redeemed	(171,581)	(198,205)
Net Increase (Decrease) from Shares Issued and Redeemed	(41,902)	79,864

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of $0.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of $0.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

CONSOLIDATED FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA Commodity Strategy Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	$ 5.23	$ 7.26	$ 5.00	$ 5.46	$ 5.68
Income from Investment Operations (A)					
Net Investment Income (Loss)	0.14	0.07	0.01	0.06	0.11
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.33)	0.07	2.27	(0.46)	(0.22)
Total from Investment Operations	(0.19)	0.14	2.28	(0.40)	(0.11)
Less Distributions:					
Net Investment Income	(0.37)	(2.17)	(0.02)	(0.06)	(0.11)
Total Distributions	(0.37)	(2.17)	(0.02)	(0.06)	(0.11)
Net Asset Value, End of Year	$ 4.67	$ 5.23	$ 7.26	$ 5.00	$ 5.46
Total Return	(4.12%)	6.38%	45.67%	(7.41%)	(1.99%)
Net Assets, End of Year (thousands)	$1,312,877	$1,690,089	$1,765,786	$1,096,427	$1,579,044
Ratio of Expenses to Average Net Assets	0.32%	0.30%	0.31%	0.33%	0.33%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.39%	0.38%	0.40%	0.41%	0.41%
Ratio of Net Investment Income to Average Net Assets	2.85%	1.25%	0.24%	1.15%	1.99%
Portfolio Turnover Rate	36%	134%	114%	71%	38%

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

See accompanying Notes to Financial Statements.

NOTES TO CONSOLIDATED FINANCIAL STATEMENTS

A. Organization:

DFA Investment Dimensions Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, as amended (the "1940 Act"), whose shares are generally offered, without a sales charge, to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of one hundred and two operational portfolios, one of which, DFA Commodity Strategy Portfolio (the "Portfolio"), is included in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolio is an investment company, and accordingly, follows the accounting and reporting guidance under the Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC"), Topic 946, "Financial Services-Investment Companies."

The Portfolio wholly owns and controls Dimensional Cayman Commodity Fund I, LTD. (the "Subsidiary"), a company organized under the laws of the Cayman Islands. The Subsidiary is not registered as an investment company under the 1940 Act.

B. Significant Accounting Policies:

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

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

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

Debt securities held by the Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. These securities are generally categorized as Level 2 in the hierarchy. 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 Rule 2a-5 under the 1940 Act pursuant to procedures approved by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Portfolio may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

Futures contracts held by the Portfolio are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy. Swap agreements will be valued at the price provided by an independent third-party pricing service or source. If a price is not available from an independent third-party pricing service or source, the swap agreement will be valued in good faith at fair value in accordance with procedures approved by the Board. These securities are generally categorized as Level 2 in the hierarchy.

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

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

2. *Foreign Currency Translation*: Securities and other assets and liabilities of the Portfolio whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate this translation, the Portfolio enters into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement.

3. *Deferred Compensation Plan*: Each eligible Director of the Fund may elect to participate in the Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Directors may defer payment of all or a portion of their total fees earned as a Director. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company 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, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date).

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/affiliated investment companies securities and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Non-cash dividend income received in the form of securities in-lieu of cash, if any, are recorded at the fair value of securities received. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolio estimates the character of received distributions that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Discount and premium on debt securities purchased are amortized over the lives of the respective securities, using the effective interest method. Expenses directly attributable to the Portfolio are directly charged. Common expenses of the Fund or its portfolios are allocated using methods approved by the Board, generally based on average net assets.

C. Basis for Consolidation:

The Subsidiary commenced operations on November 9, 2010. The Portfolio commenced reporting on a consolidated basis as of such commencement date in accordance with the accounting principles relating to reporting of a wholly-owned subsidiary. The Portfolio will seek to gain exposure to commodities, commodities-related instruments, derivatives and other investments by directly investing in those instruments or through investments in the Subsidiary. The Subsidiary participates in the same investment goal as the Portfolio. The Subsidiary pursues its investment goal by investing in commodities, commodities-related instruments, derivatives and other investments. The Subsidiary (unlike the Portfolio) may invest without limitation in these instruments. However, the Subsidiary is otherwise subject to the same fundamental, non-fundamental and certain other investment restrictions as the Portfolio. The portion of the Portfolio's or Subsidiary's assets exposed to any particular commodity, derivative or other investment will vary based on market conditions, but from time to time some exposure could be substantial.

To the extent of the Portfolio's investment through the Subsidiary, it will be subject to the risks associated with the commodities, derivatives and other instruments in which the Subsidiary invests. By investing in the Subsidiary, the Portfolio is indirectly exposed to the risks associated with the Subsidiary's investments. The derivatives and other investments held by the Subsidiary are generally similar to those that are permitted to be held by the Portfolio and are subject to the same risks that apply to similar investments if held directly by the Portfolio.

The Subsidiary is classified as a controlled foreign corporation under Subchapter N of the Internal Revenue Code. Therefore, the Portfolio is required to increase its taxable income by its share of the Subsidiary's income. Net investment losses of the Subsidiary cannot be deducted by the Portfolio in the current period nor carried forward to offset taxable income in future periods.

As of October 31, 2023, the Portfolio held a $308,525,210 investment in the Subsidiary, representing 23.50% of the Portfolio's total net assets. The accompanying consolidated financial statements include all assets, liabilities, revenues and expenses of the Portfolio and its wholly-owned Subsidiary. Intercompany balances and transactions have been eliminated in consolidation.

D. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolio. For the year ended October 31, 2023, the investment management fee was accrued daily and paid monthly to the Advisor based on the following effective annual rate of average daily net assets:

DFA Commodity Strategy Portfolio	0.28%

Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive all or a portion of the management fee and to assume the expenses of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in The DFA Short Term Investment Fund and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses to no more than 0.55% of the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Portfolio are less than the Expense Limitation Amount, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense Limitation Amount that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount for the Portfolio. The Fund, on behalf of the Portfolio, is also not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery. The Fee Waiver Agreement for the Portfolio will remain in effect through February 28, 2024, and may only be terminated by the Fund's Board of Directors prior to that date. The Fee Waiver Agreement will continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. As of October 31, 2023, there were no previously waived fees/expenses assumed subject to future recovery by the Advisor.

The Subsidiary has entered into a separate contract with the Advisor whereby the Advisor or its affiliates provide investment advisory and other services to the Subsidiary. For the investment advisory services it provides, the Advisor is entitled to a fee from the Subsidiary equal to 0.30% of the Subsidiary's average net assets on an annualized basis; however, pursuant to a contractual agreement, the Advisor has agreed to waive the management fee of the Subsidiary.

For the year ended October 31, 2023, approximately $1,066 (in thousands) of the Subsidiary's management fees were waived pursuant to the Subsidiary fee waiver agreement.

Earned Income Credit:

Additionally, the Portfolio has entered into an arrangement with its custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the Portfolio's custody expenses. Custody expense in the accompanying financial statements is presented before reduction for credits. The impact of such credits is generally less than one basis point of the Portfolio's net assets. During the year ended October 31, 2023, expenses reduced were as follows (amount in thousands):

	Fees Paid Indirectly
DFA Commodity Strategy Portfolio	$21

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the year ended October 31, 2023, the total related amount paid by the Fund to the CCO was $177 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Consolidated Statement of Operations.

E. Deferred Compensation:

As of October 31, 2023, the total liability for deferred compensation to Directors/Trustees is included in Accrued Expenses and Other Liabilities on the Consolidated Statement of Assets and Liabilities as follows (amount in thousands):

DFA Commodity Strategy Portfolio	$8

F. Purchases and Sales of Securities:

For the year ended October 31, 2023, the Portfolio's transactions related to investment securities, other than short-term securities and in-kind redemptions (amounts in thousands), were as follows:

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
DFA Commodity Strategy Portfolio	$452,245	$695,838	$20,733	$327,320

For the year ended October 31, 2023, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
DFA Commodity Strategy Portfolio									
The DFA Short Term Investment Fund	$17,837	$296,267	$308,636	$2	$6	$5,476	473	$562	—
Total	**$17,837**	**$296,267**	**$308,636**	**$2**	**$6**	**$5,476**	**473**	**$562**	**—**

G. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under GAAP. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income or accumulated net realized gains or losses, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2023, can occur as a result of financial and tax reporting related to the Subsidiary, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for tax purposes, and net foreign currency gains/losses, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

The tax character of dividends and distributions declared and paid during the years ended October 31, 2022, and October 31, 2023, were as follows (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
DFA Commodity Strategy Portfolio				
2022	$500,400	—	—	$500,400
2023	113,511	—	—	113,511

As of October 31, 2023, the following net investment income and short-term capital gains and long-term capital gains distributions designated for federal income tax purposes are due to the use of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
DFA Commodity Strategy Portfolio	$(3,129)	—	$(3,129)

As of October 31, 2023, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	Undistributed Net Investment Income and Short-Term Capital Gains	Undistributed Long-Term Capital Gains	Capital Loss Carryforwards	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
DFA Commodity Strategy Portfolio.......	$18,492	—	$(46,601)	$(25,858)	$(53,967)

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. As of October 31, 2023, the Portfolio had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	Unlimited	Total
DFA Commodity Strategy Portfolio...	$46,601	$46,601

During the year ended October 31, 2023, the Portfolio did not use capital loss carryforwards to offset realized capital gains for federal income tax purposes.

As of October 31, 2023, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	Federal Tax Cost	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
DFA Commodity Strategy Portfolio........................	$1,261,121	$1,575,100	$(1,594,363)	$(19,263)

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

ASC 740 Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolio's tax positions and has concluded that no additional provision for income tax is required in the Portfolio's financial statements. The Portfolio is not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolio's federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

H. Financial Instruments:

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

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

Derivative Financial Instruments:

Summarized below are the specific types of derivative instruments used by the Portfolio. The Portfolio may gain exposure to commodity markets by investing up to 25% of the Portfolio's total assets in the Subsidiary. The Subsidiary may invest without limitation in commodity-linked notes, swap agreements and other commodity-linked derivative instruments, including futures contracts on individual commodities or a subset of commodities and options on commodities. The accompanying consolidated schedule of investments includes investments of the Portfolio and its wholly-owned Subsidiary.

2. *Forward Currency Contracts*: The Portfolio may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk). 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 Consolidated Statement of Operations as the change in unrealized appreciation or depreciation of forward currency contracts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Consolidated Statement of Operations as a net realized gain or loss on forward currency contracts.

3. *Commodity-Linked Derivatives*: The Portfolio and the Subsidiary invest in commodity-linked derivative instruments, such as swap agreements, commodity options, futures, options on futures, and structured notes. The prices of commodity-linked derivative instruments may move in different directions than investments in traditional equity securities, fixed income securities and commodity spot prices.

4. *Swap Agreements*: The Portfolio may enter into swap agreements with respect to commodities, interest rates and indexes of commodities or securities, specific securities and commodities, and mortgage, credit and event-linked swaps, and, to the extent the Portfolio may invest in foreign-currency-denominated securities, the Portfolio may enter into swap agreements with respect to foreign currencies.

The Portfolio may enter into swap transactions for any legal purpose consistent with its investment objective and policies, such as for the purpose of attempting to obtain or preserve a particular return or spread at a lower cost than obtaining a return or spread through purchases and/or sales of instruments in other markets, to seek to increase total return (speculation), to protect against currency fluctuations, as a duration management technique, to protect against any increase in the price of securities the Portfolio anticipates purchasing at a later date, or to gain exposure to certain markets in the most economical way possible.

A swap agreement may be negotiated bilaterally and traded over-the-counter between the two parties (for an uncleared swap), while other swaps must be transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (for a cleared swap), and may be traded on swap execution facilities (exchanges). Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. In a standard "swap" transaction, two parties agree to exchange the returns (or differentials in rates of return) earned or realized on particular predetermined investments or instruments, which may be adjusted for an interest factor. In an uncleared swap, the swap counterparty is typically a brokerage firm, bank or other financial institution. In a cleared swap, the Portfolio's ultimate counterparty is a central clearinghouse rather than a brokerage firm, bank or other financial institution.

An investment in a commodity swap agreement may involve the exchange of floating-rate interest payments for the total return on a commodity index. In a total return commodity swap, the Portfolio will receive the price appreciation of a commodity index, a portion of the index, or a single commodity in exchange for paying an agreed-upon fee. The Portfolio may also enter into credit default swap agreements. The "buyer" in a credit default contract is obligated to pay the "seller" a periodic stream of payments over the term of the contract provided that no event of default on an underlying reference obligation (whether as a single debt instrument or as part of an index of debt instruments) has occurred. If an event of default occurs, the seller must pay the buyer the full notional value, or "par value," of the reference obligation in exchange for the reference obligation. The Portfolio may be either the buyer or seller in a credit default swap transaction. Credit default swap transactions involve greater risks than if the Portfolio had invested in the reference obligation directly.

Most swap agreements entered into by the Portfolio will calculate the obligations of the parties to the agreement on a “net” basis, which means that the two payment streams are netted out, with the Portfolio receiving or paying, as the case may be, only the net amount of the two payments. The Portfolio’s current obligations under a swap agreement will be accrued daily (offset against any amounts owed to the Portfolio).

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearinghouse, as is the case with cleared swaps. As a result, the Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio’s rights as a creditor. The Portfolio will enter into swap agreements only with counterparties that meet certain standards of creditworthiness as determined by the Advisor’s Investment Committee. To the extent that the Portfolio reasonably expects a swap cannot be sold or disposed of in current market conditions in seven calendar days or less without the sale or disposition significantly changing the market value of investment, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio’s net assets.

The Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010 and implementing rules adopted by the Commodity Futures Trading Commission (“CFTC”) currently require the clearing and exchange-trading of the most common types of credit default index swaps and interest rate swaps, and it is expected that additional categories of swaps will in the future be designated as subject to mandatory clearing and trade execution requirements. Central clearing is intended to reduce counterparty credit risk and increase liquidity, but central clearing does not eliminate these risks completely. There is also a risk of loss by the Portfolio of the initial and variation margin deposits in the event of bankruptcy of the FCM with which the Portfolio has an open position, or the central counterparty in a swap contract. The assets of the Portfolio may not be fully protected in the event of the bankruptcy of the FCM or central counterparty because the Portfolio might be limited to recovering only a pro rata share of all available funds and margin segregated on behalf of an FCM’s customers.

Futures Activities:

The Portfolio may enter into commodity, foreign currency, interest rate and commodity or securities index futures contracts and purchase and write (sell) related options traded on exchanges designated by the CFTC or, consistent with CFTC regulations, on foreign exchanges.

5. *Futures Contracts*: A commodity futures contract provides for the future sale by one party and the future purchase by the other party of a specified amount of a commodity, such as an energy, agricultural or metal commodity, at a specified price, date, time and place. A foreign currency futures contract provides for the future sale by one party and the future purchase by the other party of a certain amount of a specified non-U.S. currency at a specified price, date, time and place. An interest rate futures contract provides for the future sale by one party and the purchase by the other party of a certain amount of a specific interest rate sensitive financial instrument (debt security) at a specified price, date, time and place. Securities and commodities indexes are typically capitalization or production weighted, respectively. A securities index or commodities index futures contract is an agreement to be settled by delivery of an amount of cash equal to a specified multiplier times the difference between the value of the index at the close of the last trading day on the contract and the price at which the agreement is made. The clearing house of the exchange on which a futures contract is entered into becomes the counterparty to each purchaser and seller of the futures contract.

Payments, known as “variation margin,” to and from the broker, will be made daily as the currency, financial instrument or index underlying the futures contract fluctuates, making the long and short positions in the futures contract more or less valuable, a process known as “marking-to-market.” As a result of the small margin deposit that is required, a small change in the market price of a futures contract can produce major losses.

At any time prior to the expiration of a futures contract, the Portfolio may elect to close the position by taking an opposite position, which will operate to terminate the Portfolio’s existing position in the contract. Positions in futures contracts and options on futures contracts (described below) may be closed out only on the exchange on which they were entered into (or through a linked exchange). However, there is no assurance that an active market will exist at any particular time. Once the daily fluctuation limit has been reached in a particular contract, most futures exchanges restrict trades at a price beyond that limit or trading may be suspended for specified periods during the day. Such restrictions prevent prompt liquidation of futures positions at an advantageous price, potentially subjecting the Portfolio to substantial losses. In such event, and in the event of adverse price movements, the Portfolio would be required to make daily cash payments of variation margin. Losses incurred in futures transactions and the costs of these transactions will affect the Portfolio’s performance.

The price volatility of commodity futures contracts has been historically greater than that for traditional securities, such as stocks and bonds, and there are a variety of factors associated with commodity futures contracts which may subject the Portfolio’s investments in the contracts to greater volatility than investments in traditional securities.

6. *Options on Futures Contracts*: The Portfolio may purchase and write put and call options on foreign currency, interest rate and stock and commodity index futures contracts and may enter into closing transactions with respect to such options to terminate existing positions. There is no guarantee that such closing transactions can be effected; the ability to establish and close out positions on such options will be subject to the existence of a liquid market.

An option on a currency, interest rate or commodity or securities index futures contract, as contrasted with the direct investment in such a contract, gives the purchaser the right, in return for the premium paid, to assume a position in a futures contract at a specified exercise price at any time prior to the expiration date of the option. The writer of the option is required upon exercise to assume an offsetting futures position (a short position if the option is a call and a long position if the option is a put). Upon exercise of an option, the delivery of the futures position by the writer of the option to the holder of the option will be accompanied by delivery of the accumulated balance in the writer’s futures margin account, which represents the amount by which the market price of the futures contract exceeds, in the case of a call, or is less than, in the case of a put, the exercise price of the option on the futures contract. The potential loss related to the purchase of an option on a futures contract is limited to the premium paid for the option (plus transaction costs). The value of the option changes daily, and that change is reflected in the net asset value of the Portfolio.

The Portfolio may enter into options and futures transactions for several purposes, including generating current income to offset expenses or increase return, and as hedges to reduce investment risk, generally by making an investment expected to move in the opposite direction of a portfolio position. A hedge is designed to offset a loss in a portfolio position with a gain in the hedged position; at the same time, however, a properly correlated hedge will result in a gain in the portfolio position being offset by a loss in the hedged position.

The Subsidiary’s securities have been segregated as collateral for open futures contracts and open swaps contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2023 was as follows (amounts in thousands):

	Forward Currency Contracts*	Futures**	Swap Contracts***
DFA Commodity Strategy Portfolio	$122,721	$122,265	$1,438,198

* Average amount of Currency Purchased/Sold in USD.

** Average Notional Value of futures contracts.

*** Average Notional Value of agreements.

The following is a summary of the Portfolio's derivative instrument holdings categorized by primary risk exposure as of October 31, 2023 (amounts in thousands):

	Asset Derivatives Value			
	Total Value at October 31, 2023	Forward Currency Contracts (1)	Commodity Futures Contracts *,(2)	Swap Contracts (3)
DFA Commodity Strategy Portfolio	$3,836	$1,287	$1,849	$700

	Liability Derivatives Value		
	Total Value at October 31, 2023	Commodity Futures Contracts *,(4)	Swap Contracts (5)
DFA Commodity Strategy Portfolio	$(7,597)	$(2,284)	$(5,313)

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

(2) Presented on Consolidated Statement of Assets and Liabilities as Receivables: Futures Margin Variation.

(3) Presented on Consolidated Statement of Assets and Liabilities as Unrealized Gain on Swap Contracts.

(4) Presented on Consolidated Statement of Assets and Liabilities as Payables: Futures Margin Variation.

(5) Presented on Consolidated Statement of Assets and Liabilities as Unrealized Loss on Swap Contracts.

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Consolidated Statement of Assets and Liabilities.

The following is a summary of the realized and change in unrealized gains and losses from the Portfolio's derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2023 (amounts in thousands):

	Realized Gain (Loss) on Derivatives			
	Total	Forward Currency Contracts (1)	Commodity Futures Contracts (2)	Swap Contracts (3)
DFA Commodity Strategy Portfolio	$(138,029)	$(674)	$(9,574)	$(127,781)

	Change in Unrealized Appreciation (Depreciation) on Derivatives			
	Total	Forward Currency Contracts (4)	Commodity Futures Contracts (5)	Swap Contracts (6)
DFA Commodity Strategy Portfolio	$(8,706)	$896	$471	$(10,073)

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

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

(3) Presented on Consolidated Statement of Operations as Net Realized Gain (Loss) on: Swap Contracts.

(4) Presented on Consolidated Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Forward Currency Contracts.

(5) Presented on Consolidated Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

(6) Presented on Consolidated Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Swap Contracts.

Offsetting of Derivative Assets and Derivative Liabilities:

In order to better define its contractual rights and to secure rights that will help the Fund mitigate its counterparty risk, the Fund entered into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or a similar agreement with certain of its derivative contract counterparties. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs over-the-counter (OTC) derivatives and forward currency contracts and typically contains, among other things, provisions in the event of a default and/or termination event and may also include collateral posting items. Under an ISDA Master Agreement, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or receivables with collateral held and/or posted, if any, and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out), including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency, or other events.

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

The following table presents the Portfolio's gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolio as of October 31, 2023 (amounts in thousands):

	Assets						Liabilities					
			Gross Amounts Not Offset in the Consolidated Statement of Assets and Liabilities						Gross Amounts Not Offset in the Consolidated Statement of Assets and Liabilities			
Description	Gross Amounts of Recognized Assets (a)	Net Amounts of Assets Presented in the Consolidated Statement of Assets and Liabilities	Financial Instruments (b)	Non-Cash Collateral Received	Cash Collateral Received	Net Amount (c)	Gross Amounts of Recognized Liabilities (a)	Net Amounts of Liabilities Presented in the Consolidated Statement of Assets and Liabilities	Financial Instruments (d)	Non-Cash Collateral Pledged	Cash Collateral Pledged	Net Amount (e)
DFA Commodity Strategy Portfolio												
State Street Bank and Trust.	$1,059	$1,059	—	—	—	$1,059	—	—	—	—	—	—
Bank of America Corp..	700	700	—	—	—	700	—	—	—	—	—	—
Citibank, N.A..	—	—	—	—	—	—	$1,276	$1,276	—	$(1,276)	—	—
Bank of New York Mellon.	227	227	—	—	—	227	—	—	—	—	—	—
UBS AG.	—	—	—	—	—	—	4,037	4,037	—	(4,037)	—	—
Total	$1,986	$1,986	—	—	—	$1,986	$5,313	$5,313	—	$(5,313)	—	—

(a) No amounts have been netted against the gross amounts recognized in the Consolidated Statement of Assets and Liabilities.

(b) Represents the amount of assets that could be offset by liabilities with the same counterparty under master netting or similar agreements that management elects not to offset on the Consolidated Statement of Assets and Liabilities.

(c) Represents the net amount due from counterparties in the event of default.

(d) Represents the amount of liabilities that could be offset by assets with the same counterparty under master netting or similar agreements that management elects not to offset on the Consolidated Statement of Assets and Liabilities.

(e) Represents the net amount due to counterparties in the event of default.

I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a $500 million uncommitted, unsecured discretionary line of credit effective April 5, 2023, with its domestic custodian bank. A line of credit with similar terms was in effect through April 5, 2023. 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 $500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on April 3, 2024.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional $700 million unsecured line of credit with its international custodian bank effective December 28, 2022. A line of credit with similar terms was in effect through December 28, 2022. Each portfolio is permitted to borrow, subject to its investment limitations, up to the lower of one-quarter of such portfolio's net assets or $500 million, as long as total borrowings under the line of credit do not exceed $700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on December 27, 2023.

There were no borrowings by the Portfolio under the lines of credit during the year ended October 31, 2023.

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

The Portfolio did not use the interfund lending program during the year ended October 31, 2023.

J. Securities Lending:

As of October 31, 2023, the Portfolio had securities on loan to brokers/dealers, for which the Portfolio received cash collateral. The 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 in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolio's collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities, and such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, the Portfolio could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

Subject to its stated investment policies, the Portfolio will generally invest the cash collateral received for the loaned securities in the Money Market Series, an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. Income received from the Money Market Series is netted with fees for securities lending and collateral investment expenses and with other payments to and from borrowers of securities. The Portfolio also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. Additionally, the Portfolio will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or, other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible for taxation at qualified dividend income rates.

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2023 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2023				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
DFA Commodity Strategy Portfolio					
Bonds	$5,499	—	—	—	$5,499

K. Indemnitees; Contractual Obligations:

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

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

L. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (″FASB″) issued Accounting Standards Update (″ASU″) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Portfolio's financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Portfolio's shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Portfolio until the 2024 annual shareholder reports, and will have no effect on the Portfolio's accounting policies or financial statements.

M. Other:

As of October 31, 2023, the following number of shareholders held the following approximate percentages of the outstanding shares of the Portfolio. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
DFA Commodity Strategy Portfolio-Institutional Class	3	72%

The Portfolio is subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although management currently believes that resolving claims against the Portfolio, individually or in aggregate, will not have a material adverse impact on the Portfolio's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

N. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Directors of DFA Investment Dimensions Group Inc. and Shareholders of DFA Commodity Strategy Portfolio and Dimensional Cayman Commodity Fund I, LTD

Opinion on the Consolidated Financial Statements

We have audited the accompanying consolidated statement of assets and liabilities, including the consolidated schedule of investments, of DFA Commodity Strategy Portfolio and its subsidiary (Dimensional Cayman Commodity Fund I, LTD) (one of the portfolios constituting DFA Investment Dimensions Group Inc., referred to hereafter as the "Portfolio") as of October 31, 2023, the related consolidated statement of operations for the year ended October 31, 2023, the consolidated statement of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the consolidated financial highlights for each of the five years in the period ended October 31, 2023 (collectively referred to as the "consolidated financial statements"). In our opinion, the consolidated financial statements present fairly, in all material respects, the financial position of the Portfolio as of October 31, 2023, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2023 and the financial highlights for each of the five years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the consolidated financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the consolidated financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the consolidated financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodian, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

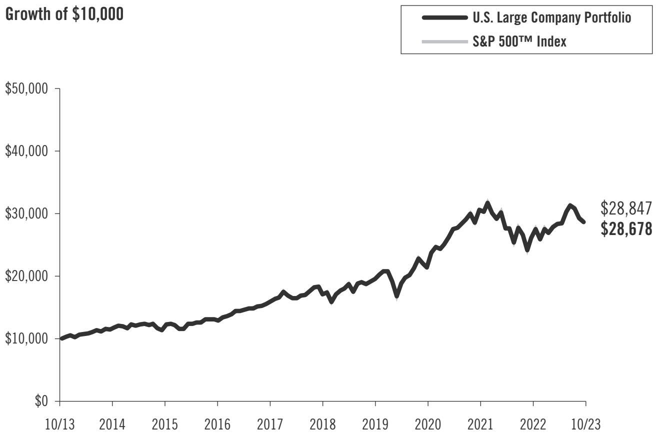
/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 21, 2023

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

PricewaterhouseCoopers LLP, Two Commerce Square, Suite 1800, 2001 Market Street, Philadelphia, PA 19103-7042
T: (267) 330-3000, www.pwc.com/us

PERFORMANCE CHARTS
(Unaudited)

U.S. Large Company Portfolio vs. S&P 500™ Index
October 31, 2013-October 31, 2023



Average Annual Total Return	One Year	Five Years	Ten Years
	10.12%	10.95%	11.11%

Past performance is not predictive of future performance.

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

MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review **12 Months Ended October 31, 2023**

U.S. equities had positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained 8.38%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks underperformed large-cap stocks but outperformed small-cap stocks. Value stocks underperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2023

Russell 3000® Index	8.38%
Russell 1000® Index (large-cap stocks)	9.48%
Russell Midcap® Index (mid-cap stocks, a subset of the large cap universe)	-1.01%
Russell 2000® Index (small-cap stocks)	-8.56%
Russell Microcap® Index (micro-cap stocks)	-16.40%
Dow Jones U.S. Select REIT Index SM	-6.25%

Total Return for 12 Months Ended October 31, 2023

Russell 1000® Value Index (large-cap value stocks)	0.13%
Russell 1000® Growth Index (large-cap growth stocks)	18.95%
Russell 2000® Value Index (small-cap value stocks)	-9.93%
Russell 2000® Growth Index (small-cap growth stocks)	-7.63%

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

U.S. Large Company Portfolio

The U.S. Large Company Portfolio seeks to approximate the returns of the S&P 500® Index by investing in S&P 500® Index securities in approximately the same proportions as they are represented in the S&P 500® Index. As of October 31, 2023, the Portfolio held approximately 500 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, the total return was 10.12% for the Portfolio and 10.14% for the S&P 500® Index, the Portfolio's benchmark. The Portfolio performed in line with the benchmark before fees and expenses.

DIMENSIONAL INVESTMENT GROUP INC.

DISCLOSURE OF FUND EXPENSES

(Unaudited)

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

The Expense Table below illustrates your fund's costs in two ways.

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2023

EXPENSE TABLE

	Beginning Account Value 05/01/23	Ending Account Value 10/31/23	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
U.S. Large Company Portfolio				
Actual Fund Return	$1,000.00	$1,013.70	0.08%	$0.41
Hypothetical 5% Annual Return	$1,000.00	$1,024.80	0.08%	$0.41

(1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.

DIMENSIONAL INVESTMENT GROUP INC.

DISCLOSURE OF PORTFOLIO HOLDINGS

(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For Dimensional Investment Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. Dimensional Investment Group Inc. filed its most recent Form N-PORT with the SEC on September 29, 2023. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at http://www.sec.gov.

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

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

PORTFOLIO HOLDINGS

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

DOMESTIC EQUITY PORTFOLIO

U.S. Large Company Portfolio	
Communication Services	8.7%
Consumer Discretionary	10.6%
Consumer Staples	6.6%
Energy	4.5%
Financials	12.8%
Health Care	13.1%
Industrials	8.3%
Information Technology	28.1%
Materials	2.4%
Real Estate	2.4%
Utilities	2.5%
	100.0%

U.S. LARGE COMPANY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
COMMON STOCKS — (99.7%)				
COMMUNICATION SERVICES — (8.7%)				
*	Alphabet, Inc., Class A	1,668,014	$ 206,967,177	2.1%
*	Alphabet, Inc., Class C	1,418,886	177,786,416	1.8%
	Comcast Corp., Class A	1,157,092	47,776,329	0.5%
*	Meta Platforms, Inc., Class A	624,861	188,251,873	1.9%
*	Netflix, Inc.	124,587	51,291,222	0.5%
	Verizon Communications, Inc.	1,181,931	41,521,236	0.4%
*	Walt Disney Co.	514,427	41,972,099	0.4%
	Other Securities		104,813,655	1.1%
TOTAL COMMUNICATION SERVICES			860,380,007	8.7%
CONSUMER DISCRETIONARY — (10.5%)				
*	Amazon.com, Inc.	2,552,661	339,733,652	3.4%
	Home Depot, Inc.	282,653	80,468,483	0.8%
	McDonald's Corp.	204,886	53,714,963	0.5%
*	Tesla, Inc.	776,338	155,919,724	1.6%
	Other Securities		412,424,111	4.2%
TOTAL CONSUMER DISCRETIONARY			1,042,260,933	10.5%
CONSUMER STAPLES — (6.6%)				
	Coca-Cola Co.	1,094,179	61,810,172	0.6%
	Costco Wholesale Corp.	124,587	68,826,842	0.7%
	PepsiCo, Inc.	387,014	63,191,646	0.6%
	Philip Morris International, Inc.	436,429	38,912,010	0.4%
	Procter & Gamble Co.	662,737	99,430,432	1.0%
	Walmart, Inc.	401,306	65,577,413	0.7%
	Other Securities		256,504,107	2.6%
TOTAL CONSUMER STAPLES			654,252,622	6.6%
ENERGY — (4.5%)				
	Chevron Corp.	498,819	72,692,893	0.7%
	ConocoPhillips	336,665	39,995,802	0.4%
	Exxon Mobil Corp.	1,125,465	119,130,470	1.2%
	Other Securities		216,091,368	2.2%
TOTAL ENERGY			447,910,533	4.5%
FINANCIALS — (12.7%)				
	Bank of America Corp.	1,943,630	51,195,214	0.5%
*	Berkshire Hathaway, Inc., Class B	512,713	175,004,328	1.8%
	JPMorgan Chase & Co.	817,022	113,615,079	1.2%
	Mastercard, Inc., Class A	233,914	88,033,534	0.9%
#	Visa, Inc., Class A	451,735	106,202,899	1.1%
	Wells Fargo & Co.	1,028,637	40,908,893	0.4%
	Other Securities		685,563,713	6.9%
TOTAL FINANCIALS			1,260,523,660	12.8%
HEALTH CARE — (13.1%)				
	Abbott Laboratories	487,882	46,129,243	0.5%
	AbbVie, Inc.	496,228	70,057,469	0.7%
	Amgen, Inc.	150,383	38,452,933	0.4%
	Eli Lilly & Co.	224,185	124,182,797	1.3%

U.S. LARGE COMPANY PORTFOLIO
CONTINUED

		Shares	Value†	Percentage of Net Assets‡
	HEALTH CARE — (Continued)			
	Johnson & Johnson	676,993	$ 100,425,142	1.0%
	Merck & Co., Inc.	713,403	73,266,488	0.7%
	Pfizer, Inc.	1,587,315	48,508,346	0.5%
	Thermo Fisher Scientific, Inc.	108,507	48,260,658	0.5%
	UnitedHealth Group, Inc.	260,423	139,472,142	1.4%
	Other Securities		610,236,509	6.1%
	TOTAL HEALTH CARE		1,298,991,727	13.1%
	INDUSTRIALS — (8.3%)			
	Other Securities		822,845,618	8.3%
	INFORMATION TECHNOLOGY — (28.0%)			
	Accenture PLC, Class A	177,343	52,686,832	0.5%
*	Adobe, Inc.	128,144	68,180,297	0.7%
*	Advanced Micro Devices, Inc.	454,233	44,741,950	0.5%
	Apple, Inc.	4,131,710	705,572,117	7.1%
	Broadcom, Inc.	116,023	97,618,271	1.0%
	Cisco Systems, Inc.	1,145,669	59,723,725	0.6%
	Intel Corp.	1,178,552	43,017,148	0.4%
	International Business Machines Corp.	256,122	37,045,486	0.4%
	Intuit, Inc.	78,667	38,936,232	0.4%
	Microsoft Corp.	2,088,817	706,249,916	7.1%
	NVIDIA Corp.	694,420	283,184,476	2.9%
	Oracle Corp.	442,893	45,795,136	0.5%
*	Salesforce, Inc.	273,832	54,993,681	0.6%
	Texas Instruments, Inc.	255,080	36,223,911	0.4%
	Other Securities		497,826,603	4.9%
	TOTAL INFORMATION TECHNOLOGY		2,771,795,781	28.0%
	MATERIALS — (2.4%)			
	Linde PLC	137,182	52,425,473	0.5%
	Other Securities		186,869,311	1.9%
	TOTAL MATERIALS		239,294,784	2.4%
	REAL ESTATE — (2.4%)			
	Other Securities		233,041,636	2.4%
	UTILITIES — (2.5%)			
	Other Securities		247,175,693	2.5%
	TOTAL COMMON STOCKS (Cost $2,822,482,853)		9,878,472,994	99.8%
	TEMPORARY CASH INVESTMENTS — (0.1%)			
	State Street Institutional U.S. Government Money Market Fund, 5.300%	16,462,238	16,462,238	0.1%
	SECURITIES LENDING COLLATERAL — (0.2%)			
@§	The DFA Short Term Investment Fund	1,558,982	18,032,744	0.2%
	TOTAL INVESTMENTS—(100.0%) (Cost $2,856,978,200)		$9,912,967,976	100.1%

U.S. Large Company Portfolio

CONTINUED

As of October 31, 2023, U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	103	12/15/23	$22,376,350	$21,693,087	$(683,263)
Total Futures Contracts			**$22,376,350**	**$21,693,087**	**$(683,263)**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services	$ 860,380,007	—	—	$ 860,380,007
Consumer Discretionary	1,042,260,933	—	—	1,042,260,933
Consumer Staples	654,252,622	—	—	654,252,622
Energy	447,910,533	—	—	447,910,533
Financials	1,260,523,660	—	—	1,260,523,660
Health Care	1,298,784,957	—	$ 206,770	1,298,991,727
Industrials	822,845,618	—	—	822,845,618
Information Technology	2,771,795,781	—	—	2,771,795,781
Materials	239,294,784	—	—	239,294,784
Real Estate	233,041,636	—	—	233,041,636
Utilities	247,175,693	—	—	247,175,693
Temporary Cash Investments	16,462,238	—	—	16,462,238
Securities Lending Collateral	—	$18,032,744	—	18,032,744
Futures Contracts**	(683,263)	—	—	(683,263)
TOTAL	$9,894,045,199	$18,032,744	$206,770^	$9,912,284,713

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

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

DIMENSIONAL INVESTMENT GROUP INC.

STATEMENT OF ASSETS AND LIABILITIES

OCTOBER 31, 2023

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

	U.S. Large Company Portfolio*
ASSETS:	
Investment Securities at Value (including $80,397 of securities on loan)	$ 9,878,473
Temporary Cash Investments at Value & Cost	16,462
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $18,033)	18,033
Segregated Cash for Futures Contracts	1,154
Receivables:	
Dividends and Interest	7,454
Securities Lending Income	11
Fund Shares Sold	4,669
Due from Advisor	37
Futures Margin Variation	203
Prepaid Expenses and Other Assets	40
Total Assets	9,926,536
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned	18,054
Fund Shares Redeemed	8,822
Accrued Expenses and Other Liabilities	926
Total Liabilities	27,802
COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)	
NET ASSETS	$ 9,898,734
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:	
Institutional Class Shares — based on net assets of $9,898,734 and shares outstanding of 345,843,203, $0.01 Par Value (1)	**$ 28.62**
(1) NUMBER OF SHARES AUTHORIZED	900,000,000
Investment Securities at Cost	$ 2,822,483
NET ASSETS CONSIST OF:	
Paid-In Capital	$ 2,540,037
Total Distributable Earnings (Loss)	7,358,697
NET ASSETS	$ 9,898,734

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

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

STATEMENT OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2023
(Amounts in thousands)

	U.S. Large Company Portfolio#
Investment Income	
Dividends (Net of Foreign Taxes Withheld of $44)	$167,193
Income from Securities Lending, Net	242
Total Investment Income	167,435
Fund Expenses	
Investment Management Fees	6,052
Accounting & Transfer Agent Fees	1,859
S&P 500® Fees	255
Custodian Fees	103
Filing Fees	104
Shareholders' Reports	158
Directors'/Trustees' Fees & Expenses	74
Professional Fees	217
Other	597
Total Fund Expenses	9,419
Fees Waived, Expenses Reimbursed by Advisor (Note C)	1,350
Net Expenses	8,069
Net Investment Income (Loss)	159,366
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**	352,340
Affiliated Investment Companies Shares Sold	80
Futures	5,297
In-Kind Redemptions	196,611
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency	252,431
Affiliated Investment Companies Shares	8
Futures	(1,071)
Net Realized and Unrealized Gain (Loss)	805,696
Net Increase (Decrease) in Net Assets Resulting from Operations	$965,062

** Net of foreign capital gain taxes withheld of $0.
# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	U.S. Large Company Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss)	$ 159,366	$ 159,827
Net Realized Gain (Loss) on:		
Investment Securities Sold*,**	352,340	492,366
Affiliated Investment Companies Shares Sold	80	(19)
Futures	5,297	(10,134)
In-Kind Redemptions	196,611	—
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	252,431	(2,364,904)
Affiliated Investment Companies Shares	8	(9)
Futures	(1,071)	36
Net Increase (Decrease) in Net Assets Resulting from Operations	965,062	(1,722,837)
Distributions:		
Institutional Class Shares	(572,729)	(792,204)
Capital Share Transactions (1):		
Shares Issued	1,249,148	1,294,694
Shares Issued in Lieu of Cash Distributions	534,574	741,569
Shares Redeemed	(2,094,067)	(2,012,336)
Net Increase (Decrease) from Capital Share Transactions	(310,345)	23,927
Total Increase (Decrease) in Net Assets	81,988	(2,491,114)
Net Assets		
Beginning of Year	9,816,746	12,307,860
End of Year	$ 9,898,734	$ 9,816,746
(1) Shares Issued and Redeemed:		
Shares Issued	43,453	43,150
Shares Issued in Lieu of Cash Distributions	19,445	22,923
Shares Redeemed	(73,335)	(65,948)
Net Increase (Decrease) from Shares Issued and Redeemed	(10,437)	125

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of $0.

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of $0.

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Large Company Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	$ 27.55	$ 34.56	$ 25.10	$ 23.48	$ 21.06
Income from Investment Operations (A)					
Net Investment Income (Loss)	0.45	0.44	0.43	0.44	0.44
Net Gains (Losses) on Securities (Realized and Unrealized)	2.26	(5.21)	10.09	1.77	2.50
Total from Investment Operations	2.71	(4.77)	10.52	2.21	2.94
Less Distributions:					
Net Investment Income	(0.42)	(0.40)	(0.43)	(0.47)	(0.39)
Net Realized Gains	(1.22)	(1.84)	(0.63)	(0.12)	(0.13)
Total Distributions	(1.64)	(2.24)	(1.06)	(0.59)	(0.52)
Net Asset Value, End of Year	$ 28.62	$ 27.55	$ 34.56	$ 25.10	$ 23.48
Total Return	10.12%	(14.71%)	42.87%	9.63%	14.29%
Net Assets, End of Year (thousands)	$9,898,734	$9,816,746	$12,307,860	$9,562,761	$9,786,391
Ratio of Expenses to Average Net Assets	0.08%	0.08%	0.08%	0.08%	0.08%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.09%	0.09%	0.09%	0.09%	0.08%
Ratio of Net Investment Income to Average Net Assets	1.58%	1.46%	1.39%	1.83%	2.02%
Portfolio Turnover Rate	3%	2%	4%	3%	3%

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

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

NOTES TO FINANCIAL STATEMENTS

A. Organization:

Dimensional Investment Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940 (the "1940 Act"), whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of ten portfolios, one of which, the U.S. Large Company Portfolio (the "Portfolio"), is presented in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolio is an investment company, and accordingly, follows the accounting and reporting guidance under the Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC"), Topic 946, "Financial Services-Investment Companies."

B. Significant Accounting Policies:

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

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

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

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

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with Rule 2a-5 under the 1940 Act pursuant to procedures approved by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Portfolio may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

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

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

2. *Deferred Compensation Plan*: Each eligible Director of the Fund may elect to participate in the Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Directors may defer payment of all or a portion of their total fees earned as a Director. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company 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, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date).

3. *Other*: Dividend income and distributions to shareholders are recorded on the ex-dividend date. Non-cash dividend income received in the form of securities in-lieu of cash, if any, are recorded at the fair value of securities received. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolio estimates the character of received distributions that may be considered return of capital distributions. Expenses directly attributable to a Portfolio are directly charged. Common expenses of the Fund or the Portfolios are allocated using methods approved by the Board of Directors, generally based on average net assets.

C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolio. For the year ended October 31, 2023, the Portfolio's investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rate of average daily net assets:

U.S. Large Company Portfolio.	0.06%

Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolio, as described in the notes below. The Fee Waiver Agreement for the Portfolio will remain in effect through February 28, 2024, may only be terminated by the Fund's Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. During the year ended October 31, 2023, the Portfolio had an expense limit based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2023, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2023, are also reflected below (amounts in thousands). At any time that the Annualized Expense Ratio (defined below) of the Portfolio is less than the Expense Limitation Amount listed below, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense

Limitation Amount that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount for the Portfolio. The Fund, on behalf of the Portfolio, is also not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery.

Institutional Class Shares	Expense Limitation Amount	Recovery of Previously Waived Fees/ Expenses Assumed	Net Waived Fees	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery
U.S. Large Company Portfolio (1)................	0.08%	—	$1,350	$2,962

(1) The Advisor has contractually agreed to waive all or a portion of its management fee to the extent necessary to reduce the ordinary operating expenses (excluding expenses incurred through investment in other investment companies) (“Portfolio Expenses”) of the U.S. Large Company Portfolio so that the Portfolio Expenses, on an annualized basis, do not exceed the rate listed above as a percentage of the Portfolio’s average net assets (the “Annualized Expense Ratio”).

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer (“CCO”)) receive no compensation from the Fund. For the year ended October 31, 2023, the total related amounts paid by the Fund to the CCO were $18 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

As of October 31, 2023, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amount in thousands):

U.S. Large Company Portfolio..	$113

E. Purchases and Sales of Securities:

For the year ended October 31, 2023, the Portfolio’s transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. Government securities (amounts in thousands), were as follows:

	Purchases	Sales
U.S. Large Company Portfolio...	$262,599	$658,099

There were no purchases or sales of long-term U.S. government securities.

For the year ended October 31, 2023, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
U.S. Large Company Portfolio									
The DFA Short Term Investment Fund	$135,300	$837,067	$954,422	$80	$8	$18,033	1,559	$3,014	—
Total	**$135,300**	**$837,067**	**$954,422**	**$80**	**$8**	**$18,033**	**1,559**	**$3,014**	**—**

F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under GAAP. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income, accumulated net realized gains or losses, or unrealized appreciation, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2023, can occur as a result of, non-deductible expenses, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for income tax purposes, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

The tax character of dividends and distributions declared and paid during the years ended October 31, 2022, and October 31, 2023, were as follows (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
U.S. Large Company Portfolio				
2022	$147,910	$644,294	—	$792,204
2023	145,816	426,913	—	572,729

As of October 31, 2023, the following net investment income and short-term capital gains and long-term capital gains distributions designated for federal income tax purposes are due to the use of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
U.S. Large Company Portfolio	$(13,584)	$(38,586)	$(52,170)

As of October 31, 2023, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	Undistributed Net Investment Income and Short-Term Capital Gains	Undistributed Long-Term Capital Gains	Capital Loss Carryforwards	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
U.S. Large Company Portfolio............	—	$306,650	—	$7,052,160	$7,358,810

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. As of October 31, 2023, the Portfolio did not have capital loss carryforwards available to offset future realized capital gains.

During the year ended October 31, 2023, the Portfolio did not use capital loss carryforwards to offset realized capital gains for federal income tax purposes.

As of October 31, 2023, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	Federal Tax Cost	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
U.S. Large Company Portfolio............................	$2,860,808	$7,249,253	$(197,093)	$7,052,160

The difference between GAAP-basis and tax-basis unrealized gains (losses) can occur as a result of wash sales and net mark-to-market gains (losses) on regulated futures contracts and differences in the tax treatment of other investments.

ASC 740 Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolio's tax positions and has concluded that no additional provision for income tax is required in the Portfolio's financial statements. The Portfolio is not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolio's 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 Portfolio's investment objectives and policies, the Portfolio may invest in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

Derivative Financial Instruments:

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

1. *Futures Contracts*: The Portfolio may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. Upon entering into a futures contract, the Portfolio deposits cash or pledges U.S. government securities to a broker, equal to the minimum "initial margin" requirements of the exchange on which the contract is traded to a broker. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolio as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolio records a realized gain or loss, which is presented in the Statement of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolio could lose more than the initial margin requirements. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts.

Securities have been segregated as collateral for open futures contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2023 was as follows (amount in thousands):

	Futures*
U.S. Large Company Portfolio	$26,205

* Average Notional Value of futures contracts.

The following is a summary of the Portfolio's derivative instrument holdings categorized by primary risk exposure as of October 31, 2023 (amounts in thousands):

	Liability Derivatives Value	
	Total Value at October 31, 2023	Equity Contracts *,(1)
U.S. Large Company Portfolio	$(683)	$(683)

(1) Presented on Statement of Assets and Liabilities as Payables: Futures Margin Variation.

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statement of Assets and Liabilities.

The following is a summary of the realized and change in unrealized gains and losses from the Portfolio's derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2023 (amounts in thousands):

	Realized Gain (Loss) on Derivatives	
	Total	Equity Contracts (1)
U.S. Large Company Portfolio	$5,297	$5,297

	Change in Unrealized Appreciation (Depreciation) on Derivatives	
	Total	Equity Contracts (2)
U.S. Large Company Portfolio	$(1,071)	$(1,071)

(1) Presented on Statement of Operations as Net Realized Gain (Loss) on: Futures.

(2) Presented on Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

H. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a $500 million uncommitted, unsecured discretionary line of credit effective April 5, 2023, with its domestic custodian bank. A line of credit with similar terms was in effect through April 5, 2023. 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

$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on April 3, 2024.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional $700 million unsecured line of credit with its international custodian bank effective December 28, 2022. A line of credit with similar terms was in effect through December 28, 2022. Each portfolio is permitted to borrow, subject to its investment limitations, up to the lower of one-quarter of such portfolio's net assets or $500 million, as long as total borrowings under the line of credit do not exceed $700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on December 27, 2023.

For the year ended October 31, 2023, borrowings by the Portfolio under the lines of credit were as follows (amounts in thousands, except percentages and days):

	Weighted Average Interest Rate	Weighted Average Loan Balance	Number of Days Outstanding*	Interest Expense Incurred	Maximum Amount Borrowed During the Period	Outstanding Borrowings as of 10/31/2023
U.S. Large Company Portfolio....................	5.16%	$4,327	32	$19	$15,098	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023, that the Portfolio's available line of credit was used.

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

For the year ended October 31, 2023, activity by the Portfolio under the interfund lending program was as follows (amounts in thousands, except percentages and days):

	Borrower or Lender	Weighted Average Interest Rate	Weighted Average Loan Balance	Number of Days Outstanding*	Interest Expense/ Income	Maximum Amount Borrowed/Loaned During the Period	Outstanding Borrowings as of 10/31/2023
U.S. Large Company Portfolio....	Borrower	4.19%	$20,341	3	$7	$20,341	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023 that the Portfolio utilized the interfund lending program.

I. Securities Lending:

As of October 31, 2023, the Portfolio had securities on loan to brokers/dealers, for which the Portfolio received cash collateral. In addition, the Portfolio received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amount in thousands):

	Non-Cash Collateral Market Value
U.S. Large Company Portfolio	$64,010

The 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 in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolio's collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities, and such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, the Portfolio could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2023 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2023				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
U.S. Large Company Portfolio					
Common Stocks	$18,054	—	—	—	$18,054

J. Indemnitees; Contractual Obligations:

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

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

K. In-Kind Redemptions:

During the year ended October 31, 2023, the Portfolio listed below realized net gains (losses) on in-kind redemptions as follows (amount in thousands):

U.S. Large Company Portfolio	$196,611

L. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Portfolio's financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Portfolio's shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Portfolio until the 2024 annual shareholder reports, and will have no effect on the Portfolio's accounting policies or financial statements.

M. Other:

As of October 31, 2023, the following number of shareholders held the following approximate percentages of the Portfolio's outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
U.S. Large Company Portfolio-Institutional Class	3	69%

The Portfolio is subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although management currently believes that resolving claims against the Portfolio, individually or in aggregate, will not have a material adverse impact on the Portfolio's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

N. ReFlow Liquidity Program

The Portfolio may participate in the ReFlow liquidity program, which is designed to provide an alternative liquidity source for mutual funds experiencing net redemptions of their shares. Pursuant to the program, ReFlow Fund, LLC (″ReFlow″) provides participating mutual funds with a source of cash to meet net shareholder redemptions by standing ready each business day to purchase fund shares up to the value of the net shares redeemed by other shareholders that are expected to settle that business day. A fund is not guaranteed to receive cash from ReFlow on any given day as the allocation of ReFlow's cash is based on the results of ReFlow's automated daily auction process among participating mutual funds. Following purchases of fund shares, ReFlow then generally redeems those shares when the fund experiences net shareholder purchases at the end of the maximum holding period, currently 8 days, determined by ReFlow, or at other times at ReFlow's discretion. While ReFlow holds fund shares, it will have the same rights and privileges with respect to those shares as any other shareholder.

For use of the ReFlow program, a fund pays a fee to ReFlow each time it purchases fund shares, calculated by applying to the purchase amount a fee rate determined through the auction process. The current minimum fee rate (which is subject to change) is 0.14% of the value of the fund shares purchased by ReFlow, although the fund may submit a bid at a higher fee rate if it determines that doing so is in the best interest of fund shareholders. ReFlow's purchases of fund shares through the liquidity program are made on an investment-blind basis without regard to the fund's objective, policies, or anticipated performance. In accordance with federal securities laws, ReFlow is prohibited from acquiring more than 3% of the outstanding voting securities of a fund. ReFlow will periodically redeem its entire share position in the Portfolio and may request that such redemption be met in kind in accordance with redemption in-kind policies described in the Portfolio's Prospectus. Purchases and redemptions of Portfolio shares by ReFlow under the program are not considered excessive short-term trading under the Portfolio's Policy Regarding Excessive Short-Term Trading.

For the year ended October 31, 2023 the Portfolio's activity in the program is listed below (amounts in thousands):

	Value of Cash and Value of Securities Sold	Shares Sold	Service Fees
U.S. Large Company Portfolio	$262,352	8,835	$380

O. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Directors of Dimensional Investment Group Inc. and Shareholders of U.S. Large Company Portfolio

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, of U.S. Large Company Portfolio (one of the portfolios constituting Dimensional Investment Group Inc., referred to hereafter as the "Portfolio") as of October 31, 2023, the related statement of operations for the year ended October 31, 2023, the statement of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2023 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of October 31, 2023, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2023 and the financial highlights for each of the five years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

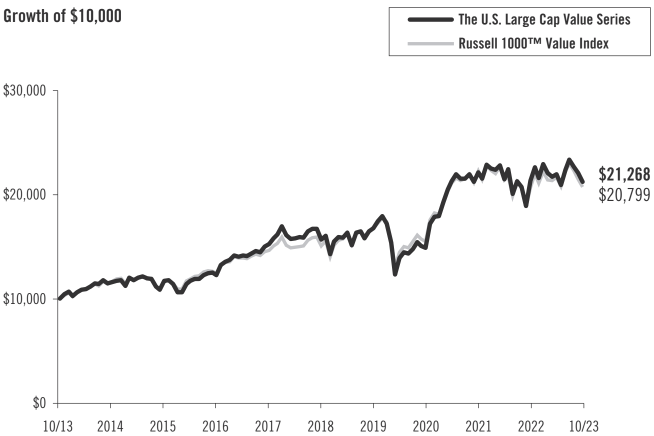
Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodian, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 21, 2023

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

PERFORMANCE CHARTS
(Unaudited)

U.S. Large Cap Value Series vs. Russell 1000™ Value Index
October 31, 2013-October 31, 2023



Average Annual Total Return	One Year	Five Years	Ten Years
	-0.78%	6.24%	7.84%

Past performance is not predictive of future performance.

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

MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review — 12 Months Ended October 31, 2023

U.S. equities had positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained 8.38%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks underperformed large-cap stocks but outperformed small-cap stocks. Value stocks underperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2023

Russell 3000® Index	8.38%
Russell 1000® Index (large-cap stocks)	9.48%
Russell Midcap® Index (mid-cap stocks, a subset of the large cap universe)	-1.01%
Russell 2000® Index (small-cap stocks)	-8.56%
Russell Microcap® Index (micro-cap stocks)	-16.40%
Dow Jones U.S. Select REIT Index℠	-6.25%

Total Return for 12 Months Ended October 31, 2023

Russell 1000® Value Index (large-cap value stocks)	0.13%
Russell 1000® Growth Index (large-cap growth stocks)	18.95%
Russell 2000® Value Index (small-cap value stocks)	-9.93%
Russell 2000® Growth Index (small-cap growth stocks)	-7.63%

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

U.S. Large Cap Value Series

The U.S. Large Cap Value Series is designed to capture the returns of U.S. large company low relative price (value) stocks. The Series also generally excludes real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap value segment of the U.S. market. As of October 31, 2023, the Series held approximately 350 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were -0.78% for the Series and 0.13% for the Russell 1000® Value Index, the Series' benchmark. The Series' emphasis on stocks with smaller market capitalizations within the large-cap value segment of the U.S. market detracted from relative performance, as these stocks generally underperformed. Conversely, the Series' exclusion of REITs and highly regulated utilities contributed positively to relative performance, as REITs and utilities generally underperformed.

DISCLOSURE OF FUND EXPENSES

(Unaudited)

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

The Expense Table below illustrates your fund's costs in two ways.

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2023

EXPENSE TABLE

	Beginning Account Value 05/01/23	Ending Account Value 10/31/23	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
The U.S. Large Cap Value Series				
Actual Fund Return	$1,000.00	$ 966.50	0.11%	$0.55
Hypothetical 5% Annual Return	$1,000.00	$1,024.65	0.11%	$0.56

(1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.

THE DFA INVESTMENT TRUST COMPANY

DISCLOSURE OF PORTFOLIO HOLDINGS

(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For The DFA Investment Trust Company, this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. The DFA Investment Trust Company filed its most recent Form N-PORT with the SEC on September 29, 2023. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at http://www.sec.gov.

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

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

PORTFOLIO HOLDINGS

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

DOMESTIC EQUITY PORTFOLIO

The U.S. Large Cap Value Series	
Communication Services	7.9%
Consumer Discretionary	5.5%
Consumer Staples	4.1%
Energy	15.0%
Financials	21.9%
Health Care	15.5%
Industrials	12.8%
Information Technology	8.1%
Materials	8.5%
Real Estate	0.4%
Utilities	0.3%
	100.0%

THE U.S. LARGE CAP VALUE SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2023

		Shares	Value†	Percentage of Net Assets‡
	COMMON STOCKS — (98.3%)			
	COMMUNICATION SERVICES — (7.8%)			
	AT&T, Inc.	15,690,173	$ 241,628,664	1.0%
	Comcast Corp., Class A	12,265,715	506,451,372	2.1%
*	Meta Platforms, Inc., Class A	1,308,997	394,361,526	1.6%
*	T-Mobile U.S., Inc.	1,545,488	222,333,904	0.9%
	Verizon Communications, Inc.	9,824,027	345,118,068	1.4%
	Other Securities		223,002,019	0.8%
	TOTAL COMMUNICATION SERVICES		1,932,895,553	7.8%
	CONSUMER DISCRETIONARY — (5.4%)			
	DR Horton, Inc.	2,309,180	241,078,392	1.0%
	PulteGroup, Inc.	1,956,203	143,956,979	0.6%
	Other Securities		959,946,137	3.9%
	TOTAL CONSUMER DISCRETIONARY		1,344,981,508	5.5%
	CONSUMER STAPLES — (4.0%)			
	Kroger Co.	3,528,698	160,097,028	0.7%
	Mondelez International, Inc., Class A	2,407,539	159,403,157	0.6%
	Other Securities		680,067,862	2.8%
	TOTAL CONSUMER STAPLES		999,568,047	4.1%
	ENERGY — (14.7%)			
	Chevron Corp.	4,945,790	720,749,977	2.9%
	ConocoPhillips	3,806,401	452,200,439	1.8%
	Exxon Mobil Corp.	11,225,183	1,188,185,620	4.8%
	Marathon Petroleum Corp.	1,358,505	205,473,881	0.8%
	Other Securities		1,088,973,887	4.5%
	TOTAL ENERGY		3,655,583,804	14.8%
	FINANCIALS — (21.6%)			
	Bank of America Corp.	11,711,704	308,486,283	1.3%
*	Berkshire Hathaway, Inc., Class B	1,808,906	617,433,885	2.5%
	Capital One Financial Corp.	1,645,879	166,711,084	0.7%
	Goldman Sachs Group, Inc.	858,462	260,637,648	1.1%
	Hartford Financial Services Group, Inc.	2,087,475	153,325,039	0.6%
	JPMorgan Chase & Co.	7,413,686	1,030,947,175	4.2%
	Morgan Stanley	2,664,369	188,690,613	0.8%
	Travelers Cos., Inc.	1,017,317	170,339,558	0.7%
	Wells Fargo & Co.	5,729,127	227,847,381	0.9%
	Other Securities		2,223,328,862	8.9%
	TOTAL FINANCIALS		5,347,747,528	21.7%
	HEALTH CARE — (15.2%)			
	Bristol-Myers Squibb Co.	4,906,955	252,855,391	1.0%
	Cigna Group	838,881	259,382,005	1.1%
	CVS Health Corp.	3,323,279	229,339,484	0.9%
	Danaher Corp.	1,102,700	211,740,454	0.9%
	Elevance Health, Inc.	680,876	306,455,479	1.3%
	Gilead Sciences, Inc.	2,673,847	210,003,943	0.9%
	Humana, Inc.	391,825	205,194,834	0.8%
	Medtronic PLC	2,136,727	150,767,457	0.6%

		Shares	Value†	Percentage of Net Assets‡
HEALTH CARE — (Continued)				
	Pfizer, Inc.	17,021,900	$ 520,189,264	2.1%
	Thermo Fisher Scientific, Inc.	439,076	195,287,832	0.8%
	Other Securities		1,233,206,219	4.9%
TOTAL HEALTH CARE			3,774,422,362	15.3%
INDUSTRIALS — (12.6%)				
	FedEx Corp.	613,891	147,395,229	0.6%
	Norfolk Southern Corp.	774,793	147,822,757	0.6%
	PACCAR, Inc.	2,024,474	167,079,839	0.7%
	Republic Services, Inc.	1,596,823	237,112,247	1.0%
#	RTX Corp.	1,924,055	156,598,836	0.6%
	Other Securities		2,259,535,766	9.1%
TOTAL INDUSTRIALS			3,115,544,674	12.6%
INFORMATION TECHNOLOGY — (8.0%)				
*	Advanced Micro Devices, Inc.	1,474,438	145,232,143	0.6%
	Analog Devices, Inc.	1,138,207	179,074,107	0.7%
	Cognizant Technology Solutions Corp., Class A	2,224,899	143,439,238	0.6%
	HP, Inc.	5,987,615	157,653,903	0.6%
	Intel Corp.	6,785,602	247,674,473	1.0%
	Micron Technology, Inc.	2,629,495	175,834,331	0.7%
*	Salesforce, Inc.	740,360	148,686,499	0.6%
	Other Securities		787,133,445	3.3%
TOTAL INFORMATION TECHNOLOGY			1,984,728,139	8.1%
MATERIALS — (8.3%)				
	Dow, Inc.	3,246,251	156,923,773	0.6%
	Freeport-McMoRan, Inc.	4,433,625	149,767,852	0.6%
	Linde PLC	645,421	246,654,089	1.0%
	Nucor Corp.	1,610,388	237,999,243	1.0%
	Steel Dynamics, Inc.	1,454,295	154,896,960	0.6%
	Other Securities		1,116,657,535	4.6%
TOTAL MATERIALS			2,062,899,452	8.4%
REAL ESTATE — (0.4%)				
	Other Securities		102,641,060	0.4%
UTILITIES — (0.3%)				
	Other Securities		76,578,530	0.3%
TOTAL COMMON STOCKS (Cost $16,208,990,262)			24,397,590,657	99.0%
TEMPORARY CASH INVESTMENTS — (0.9%)				
	State Street Institutional U.S. Government Money Market Fund, 5.300%	219,849,716	219,849,716	0.9%
SECURITIES LENDING COLLATERAL — (0.8%)				
@§	The DFA Short Term Investment Fund	16,443,598	190,203,098	0.7%
TOTAL INVESTMENTS—(100.0%) (Cost $16,619,043,076)			$24,807,643,471	100.6%

As of October 31, 2023, The U.S. Large Cap Value Series had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® E-Mini Index	844	12/15/23	$179,931,267	$177,756,950	$(2,174,317)
Total Futures Contracts			**$179,931,267**	**$177,756,950**	**$(2,174,317)**

Summary of the Series' investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services	$ 1,932,841,679	$ 53,874	—	$ 1,932,895,553
Consumer Discretionary	1,344,981,508	—	—	1,344,981,508
Consumer Staples	999,568,047	—	—	999,568,047
Energy	3,655,583,804	—	—	3,655,583,804
Financials	5,347,747,528	—	—	5,347,747,528
Health Care	3,774,422,362	—	—	3,774,422,362
Industrials	3,115,544,674	—	—	3,115,544,674
Information Technology	1,984,728,139	—	—	1,984,728,139
Materials	2,062,899,452	—	—	2,062,899,452
Real Estate	102,641,060	—	—	102,641,060
Utilities	76,578,530	—	—	76,578,530
Temporary Cash Investments	219,849,716	—	—	219,849,716
Securities Lending Collateral	—	190,203,098	—	190,203,098
Futures Contracts**	(2,174,317)	—	—	(2,174,317)
TOTAL	$24,615,212,182	$190,256,972	—	$24,805,469,154

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

THE DFA INVESTMENT TRUST COMPANY

STATEMENT OF ASSETS AND LIABILITIES

OCTOBER 31, 2023
(Amounts in thousands)

	The U.S. Large Cap Value Series*
ASSETS:	
Investment Securities at Value (including $251,999 of securities on loan)	$24,397,591
Temporary Cash Investments at Value & Cost	219,850
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $190,203)	190,203
Segregated Cash for Futures Contracts	9,453
Receivables:	
Investment Securities Sold	14,859
Dividends and Interest	31,795
Securities Lending Income	39
Futures Margin Variation	1,119
Total Assets	24,864,909
LIABILITIES:	
Payables:	
Due to Custodian	3,803
Upon Return of Securities Loaned	190,518
Investment Securities Purchased	19,438
Due to Advisor	2,150
Accrued Expenses and Other Liabilities	1,021
Total Liabilities	216,930
COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)	
NET ASSETS	$24,647,979
Investment Securities at Cost	$16,208,990

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY

STATEMENT OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2023
(Amounts in thousands)

	The U.S. Large Cap Value Series#
Investment Income	
Dividends (Net of Foreign Taxes Withheld of $0)	$ 660,781
Income from Securities Lending, Net	701
Total Investment Income	661,482
Expenses	
Investment Management Fees	26,616
Accounting & Transfer Agent Fees	901
Custodian Fees	265
Shareholders' Reports	66
Directors'/Trustees' Fees & Expenses	204
Professional Fees	368
Other	468
Total Expenses	28,888
Net Expenses	28,888
Net Investment Income (Loss)	632,594
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**	522,447
Affiliated Investment Companies Shares Sold	39
Futures	10,766
In-Kind Redemptions	1,015,486
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency	(2,315,132)
Affiliated Investment Companies Shares	139
Futures	5,492
Net Realized and Unrealized Gain (Loss)	(760,763)
Net Increase (Decrease) in Net Assets Resulting from Operations	$ (128,169)

** Net of foreign capital gain taxes withheld of $0.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	The U.S. Large Cap Value Series	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss)	$ 632,594	$ 616,764
Net Realized Gain (Loss) on:		
Investment Securities Sold*,**	522,447	753,310
Affiliated Investment Companies Shares Sold	39	(30)
Futures	10,766	(16,355)
Foreign Currency Transactions	—	(2)
In-Kind Redemptions	1,015,486	46,523
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	(2,315,132)	(2,352,364)
Affiliated Investment Companies Shares	139	(147)
Futures	5,492	(16,326)
Net Increase (Decrease) in Net Assets Resulting from Operations	(128,169)	(968,627)
Transactions in Interest:		
Contributions	1,697,787	972,772
Withdrawals	(3,967,620)	(2,778,807)
Net Increase (Decrease) from Transactions in Interest	(2,269,833)	(1,806,035)
Total Increase (Decrease) in Net Assets	(2,398,002)	(2,774,662)
Net Assets		
Beginning of Year	27,045,981	29,820,643
End of Year	$24,647,979	$27,045,981

* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of $0.
** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of $0.

See accompanying Notes to Financial Statements.

FINANCIAL HIGHLIGHTS

	The U.S. Large Cap Value Series				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Total Return	(0.78%)	(3.45%)	48.85%	(11.42%)	7.15%
Net Assets, End of Year (thousands)	$24,647,979	$27,045,981	$29,820,643	$22,154,405	$29,929,678
Ratio of Expenses to Average Net Assets	0.11%	0.11%	0.11%	0.11%	0.11%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed)	0.11%	0.11%	0.11%	0.11%	0.11%
Ratio of Net Investment Income to Average Net Assets	2.38%	2.20%	1.92%	2.53%	2.50%
Portfolio Turnover Rate	13%	10%	10%	4%	10%

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

See accompanying Notes to Financial Statements.

NOTES TO FINANCIAL STATEMENTS

A. Organization:

The DFA Investment Trust Company (the "Trust") is an open-end management investment company registered under the Investment Company Act of 1940 (the "1940 Act"). The Trust consists of ten operational portfolios, one of which, The U.S. Large Cap Value Series (the "Series"), is included in this section of the report. The remaining operational portfolios are presented in separate reports. The Series is an investment company, and accordingly, follows the accounting and reporting guidance under the Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC"), Topic 946, "Financial Services-Investment Companies."

B. Significant Accounting Policies:

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

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

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

Securities held by the Series, including over-the-counter securities, are valued at the last quoted sale price of the day. Securities held by the Series 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 Series values the securities at the mean between the most recent quoted bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (″NYSE″). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with Rule 2a-5 under the 1940 Act pursuant to procedures approved by the Board of Trustees of the Trust. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Series is calculated. When fair value pricing is used, the prices of securities used by the Series may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

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

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

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

2. *Deferred Compensation Plan*: Each eligible Trustee of the Trust may elect to participate in the Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Trustees may defer payment of all or a portion of their total fees earned as a Trustee. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company 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, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Trustees may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Trustee shall have the right in a notice of election (the "Notice") to defer the receipt of the Trustee's deferred compensation until a date specified by such Trustee in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Trustee ceases to be a member of the Board of Trustees of the Trust; and (ii) five years following the effective date of the Trustee's first deferral election. If a Trustee who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Trustee'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 Trustee ceases to be a member of the Board (unless the Trustee files an amended Notice selecting a different distribution date).

3. *Other*: Security transactions are accounted for as of the trade date. Costs used in determining realized gains and losses on the sale of investment securities and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Non-cash dividend income received in the form of securities in-lieu of cash, if any, are recorded at the fair value of securities received. Distributions received on securities and that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Series estimates the character of received distributions that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Discount and premium on securities purchased are amortized over the lives of the respective securities, using the effective interest method. Expenses directly attributable to the Series are directly charged. Common expenses of the Trust or Series are allocated using methods approved by the Board of Trustees, generally based on average net assets.

C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Series. For the year ended October 31, 2023, investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rate of average daily net assets:

The U.S. Large Cap Value Series..	0.10%

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Trustees of the Advisor are also Officers and Trustees of the Trust; however, such Officers and Trustees (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Trust. For the year ended October 31, 2023, the total related amounts paid by the Trust to the CCO were $35 (in thousands). The total related amounts paid by the Series are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

As of October 31, 2023, the total liability for deferred compensation to Trustees is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amount in thousands):

The U.S. Large Cap Value Series	$192

E. Purchases and Sales of Securities:

For the year ended October 31, 2023, the Series' transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. Government securities (amounts in thousands), were as follows:

	Purchases	Sales
The U.S. Large Cap Value Series	$3,589,662	$3,528,907

There were no purchases or sales of long-term U.S. government securities.

For the year ended October 31, 2023, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
The U.S. Large Cap Value Series									
The DFA Short Term Investment Fund	$521,402	$3,599,886	$3,931,263	$39	$139	$190,203	16,444	$15,066	—
Total	**$521,402**	**$3,599,886**	**$3,931,263**	**$39**	**$139**	**$190,203**	**16,444**	**$15,066**	**—**

F. Federal Income Taxes:

No provision for federal income taxes is required since the Series is treated as a partnership for federal income tax purposes. Any net investment income and realized and unrealized gains and losses have been deemed to have been "passed down" to its partners.

As of October 31, 2023, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	Federal Tax Cost	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
The U.S. Large Cap Value Series	$16,598,204	$8,952,201	$(742,762)	$8,209,439

The difference between GAAP-basis and tax-basis unrealized gains (losses) can occur as a result of wash sales and net mark-to-market gains (losses) on regulated futures contracts and differences in the tax treatment of other investments.

ASC 740 Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Series' tax positions and has concluded that no additional provision for income tax is required in the Series' financial statements. The Series is not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Series' 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 Series' investment objectives and policies, the Series may invest in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

Derivative Financial Instruments:

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

1. *Futures Contracts*: The Series may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Series. Upon entering into a futures contract, the Series deposits cash or pledges U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Series as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Series records a realized gain or loss, which is presented in the Statement of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Series could lose more than the initial margin requirements. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts.

Securities have been segregated as collateral for open futures contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2023 was as follows (amount in thousands):

	Futures*
The U.S. Large Cap Value Series	$187,927

* Average Notional Value of futures contracts.

The following is a summary of the Series' derivative instrument holdings categorized by primary risk exposure as of October 31, 2023 (amounts in thousands):

	Liability Derivatives Value	
	Total Value at October 31, 2023	Equity Contracts *,(1)
The U.S. Large Cap Value Series	$(2,174)	$(2,174)

(1) Presented on Statement of Assets and Liabilities as Payables: Futures Margin Variation.

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statement of Assets and Liabilities.

The following is a summary of the realized and change in unrealized gains and losses from the Series' derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2023 (amounts in thousands):

	Realized Gain (Loss) on Derivatives	
	Total	Equity Contracts (1)
The U.S. Large Cap Value Series	$10,766	$10,766

	Change in Unrealized Appreciation (Depreciation) on Derivatives	
	Total	Equity Contracts (2)
The U.S. Large Cap Value Series	$5,492	$5,492

(1) Presented on Statement of Operations as Net Realized Gain (Loss) on: Futures.

(2) Presented on Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

H. Line of Credit and Interfund Lending Program:

The Trust, together with other Dimensional-advised portfolios, has entered into a $500 million uncommitted, unsecured discretionary line of credit effective April 5, 2023, with its domestic custodian bank. A line of credit with similar terms was in effect through April 5, 2023. 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 $500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on April 3, 2024.

The Trust, together with other Dimensional-advised portfolios, has also entered into an additional $700 million unsecured line of credit with its international custodian bank effective December 28, 2022. A line of credit with similar terms was in effect through December 28, 2022. Each portfolio is permitted to borrow, subject to its investment limitations, up to the lower of one-quarter of such portfolio's net assets or $500 million, as long as total borrowings under the line of credit do not exceed $700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on December 27, 2023.

There were no borrowings by the Series under the lines of credit during the year ended October 31, 2023.

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

The Series did not use the interfund lending program during the year ended October 31, 2023.

I. Affiliated Trades:

Cross trades for the year ended October 31, 2023, if any, were executed by the Series pursuant to procedures adopted by the Board of Trustees of the Trust to ensure compliance with Rule 17a-7 under the 1940 Act. Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of a common investment advisor (or affiliated investment advisors), common Trustees and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Series complied with the Rule 17a-7 Procedures adopted by the Board of Trustees of the Trust.

For the year ended October 31, 2023, cross trades by the Series under Rule 17a-7 were as follows (amounts in thousands):

Series	Purchases	Sales	Realized Gain (Loss)
The U.S. Large Cap Value Series	$311,495	$346,813	$54,350

J. Securities Lending:

As of October 31, 2023, the Series had securities on loan to brokers/dealers, for which the Series received cash collateral. In addition, the Series received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amount in thousands):

	Non-Cash Collateral Market Value
The U.S. Large Cap Value Series	$62,910

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

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2023 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2023				
	Overnight and Continuous	**<30 days**	**Between 30 & 90 days**	**>90 days**	**Total**
Securities Lending Transactions					
The U.S. Large Cap Value Series					
Common Stocks	$190,518	—	—	—	$190,518

K. Indemnitees; Contractual Obligations:

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

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

L. In-Kind Redemptions:

During the year ended October 31, 2023, the Series realized net gains (losses) on in-kind redemptions as follows (amount in thousands):

The U.S. Large Cap Value Series	$1,015,486

M. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (″FASB″) issued Accounting Standards Update (″ASU″) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Series' financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Series' shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Series until the 2024 annual shareholder reports, and will have no effect on the Series' accounting policies or financial statements.

N. Other:

The Series and the Trust are subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although management currently believes that resolving claims against the Series and the Trust, individually or in aggregate, will not have a material adverse impact on the Series' and the Trust's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

O. ReFlow Liquidity Program

The Portfolio may participate in the ReFlow liquidity program, which is designed to provide an alternative liquidity source for mutual funds experiencing net redemptions of their shares. Pursuant to the program, ReFlow Fund, LLC (″ReFlow″) provides participating mutual funds with a source of cash to meet net shareholder redemptions by standing ready each business day to purchase fund shares up to the value of the net shares redeemed by other shareholders that are expected to settle that business day. A fund is not guaranteed to receive cash from ReFlow on any given day as the allocation of ReFlow's cash is based on the results of ReFlow's automated daily auction process among participating mutual funds. Following purchases of fund shares, ReFlow then generally redeems those shares when the fund experiences net shareholder purchases at the end of the maximum holding period, currently 8 days, determined by ReFlow, or at other times at ReFlow's discretion. While ReFlow holds fund shares, it will have the same rights and privileges with respect to those shares as any other shareholder.

For use of the ReFlow program, a fund pays a fee to ReFlow each time it purchases fund shares, calculated by applying to the purchase amount a fee rate determined through the auction process. The current minimum fee rate (which is subject to change) is 0.14% of the value of the fund shares purchased by ReFlow, although the fund may submit a bid at a higher fee rate if it determines that doing so is in the best interest of fund shareholders. ReFlow's purchases of fund shares through the liquidity program are made on an investment-blind basis without regard to the fund's objective, policies, or anticipated performance. In accordance with federal securities laws, ReFlow is prohibited from acquiring more than 3% of the outstanding voting securities of a fund. ReFlow will periodically redeem its entire share position in the Portfolio and may request that such redemption be met in kind in accordance with redemption in-kind policies described in the Series' Prospectus. If the Portfolio is part of a "master-feeder" structure, then the "feeder" Portfolio does not generally buy individual securities directly. Instead, the feeder Portfolio invests in a corresponding "master" Portfolio that in turn purchases stocks and other securities. Under a master-feeder structure, ReFlow redemptions and subscriptions take place at the feeder level, where the capital commitments are pooled, and securities are redeemed at the master level, where the securities are held. As a result, realized gains or losses will be reflected in the master Portfolio's financial statements. Purchases and redemptions of Portfolio shares by ReFlow under the program are not considered excessive short-term trading under the Series' Policy Regarding Excessive Short-Term Trading.

P. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of The DFA Investment Trust Company and Shareholders of The U.S. Large Cap Value Series

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, of The U.S. Large Cap Value Series (one of the series constituting The DFA Investment Trust Company, hereafter referred to as the “Series”) as of October 31, 2023, the related statement of operations for the year ended October 31, 2023, the statement of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2023 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Series as of October 31, 2023, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2023 and the financial highlights for each of the five years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodian, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 21, 2023

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

FUND MANAGEMENT

(Unaudited)

Trustees/Directors

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

Each Board has four standing committees, an Audit Committee, a Nominating and Governance Committee (the "Nominating Committee"), a Mutual Funds-ETF Relations committee and an Investment Strategy Committee (the "Strategy Committee"). The Audit Committee is composed of Reena Aggarwal, George M. Constantinides, Francis A. Longstaff, Abbie J. Smith and Ingrid M. Werner. Each member of the Audit Committee is a disinterested Trustee/Director. The Audit Committee oversees the Fund's accounting and financial reporting policies and practices, the Fund's internal controls, the Fund's financial statements and the independent audits thereof and performs other oversight functions as requested by the Board. The Audit Committee recommends the appointment of each Fund's independent registered certified public accounting firm and acts as a liaison between the Fund's independent registered certified public accounting firm and the full Board. There were three Audit Committee meetings held during the fiscal year ended October 31, 2023.

Each Board's Nominating Committee is composed of Reena Aggarwal, George M. Constantinides, Douglas W. Diamond, Francis A. Longstaff, and Heather E. Tookes. Each member of the Nominating Committee is a disinterested Trustee/Director. The Nominating Committee for each Board makes recommendations for nominations of disinterested and interested members on the Board to the disinterested Board members and to the full Board. The Nominating Committee works closely with the other disinterested Trustees to evaluate a candidate's qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. The Nominating Committee also periodically reviews the Board governance practices, policies, procedures, and operations; reviews the membership of each committee of the Board; reviews and makes recommendations regarding the Independent Trustees' compensation; oversees the annual self-assessment of the Board and each committee; considers and recommends to the Board, the selection of "independent legal counsel" (as that term is defined in the 1940 Act); and monitors and considers corporate governance issues that may arise from time to time. There were two Nominating Committee meetings held during the fiscal year ended October 31, 2023.

Each Board's Strategy Committee is composed of Gerard K. O'Reilly, Douglas W. Diamond, Darrell Duffie, and Heather E. Tookes. The Strategy Committee assists the Board in carrying out its fiduciary duties with respect to the oversight of the Fund and its performance. At the request of the Board or the Advisor, the Strategy Committee (i) reviews the design of possible new series of the Fund, (ii) reviews performance of existing portfolios of the Funds and discusses and recommends possible enhancements to the portfolios' investment strategies, (iii) reviews proposals by the Advisor to modify or enhance the investment strategies or policies of each portfolio, and (iv) considers issues relating to investment services for each portfolio of the Fund. There were two Strategy Committee meetings held during the fiscal year ended October 31, 2023.

The Mutual Funds-ETF Relations Committee is comprised of George M. Constantinides, Darrell Duffie, and Ingrid M. Werner. At the request of the Board, the Mutual Funds-ETF Relations Committee (i) reviews any newly-proposed expenses to be borne by the ETFs in the Dimensional ETF Trust ("Dimensional ETFs"), portfolios in the DFA mutual fund complex ("Fund Complex") or changes to the existing expense allocations among the Dimensional ETFs, portfolios in the Fund Complex, and the Advisor, (ii) considers any conflicts of interest that may arise in the operations of the Dimensional ETFs and the portfolios in the Fund Complex, (iii) reviews and considers relevant information relating to the operations of the Dimensional ETFs, and (iv) considers asset flows and performance differences between the similarly managed mutual funds and ETFs of the Funds. There were two Mutual Funds-ETF Relations Committee meetings held during the fiscal year ended October 31, 2023.

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

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

Disinterested Directors/Trustees

Name, Address and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex[2] Overseen	Other Directorships of Public Companies Held During Past 5 Years
Reena Aggarwal c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1957	Director/ Trustee	Since 2021	Robert E. McDonough Professor of Finance (since 2003) and Professor of Finance (since 2000), McDonough School of Business, Georgetown University and Director, Georgetown Center for Financial Markets and Policy (since 2010). Formerly, Vice Provost of Faculty, Georgetown University (2016-2020).	157 portfolios in 5 investment companies	Director, Cohen & Steers (asset management firm) (since 2017) and Director, Nuveen Churchill Direct Lending (private business development company) (since 2019). Formerly, Director, New York Life Investment Management IndexIQ (2008-2021) (22 funds); formerly, Director, REAN Cloud (technology) (2015-2018); formerly, Director, FBR & Co. (investment banking) (2011-2017); and formerly, Director, Brightwood Capital Advisors, L.P. (private equity) (2013-2020).
George M. Constantinides University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1947	Director/ Trustee	DFAIDG – Since 1983; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust – Since 2020	Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).	157 portfolios in 5 investment companies	None
Douglas W. Diamond c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1953	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2017; ETF Trust – Since 2020	Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1979). Formerly, Visiting Scholar, Federal Reserve Bank of Richmond (1990-2019).	157 portfolios in 5 investment companies	None
Darrell Duffie c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1954	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust – Since 2020	Adams Distinguished Professor of Management and Professor of Finance, Stanford University (since 1984) and Director, TNB Inc. (bank) (since 2020).	157 portfolios in 5 investment companies	Formerly, Director, Moody's Corporation (financial information and information technology) (2008-2018).

Name, Address and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex[2] Overseen	Other Directorships of Public Companies Held During Past 5 Years
Francis A. Longstaff c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1956	Director/ Trustee	Since 2021	Allstate Professor of Insurance and Finance, UCLA, Anderson School of Management (since 1992); Consultant, NERA Economic Consulting (since 2018); Consultant, Charles River Associates (economic consulting firm) (since 2013); Consultant, Simplex Holdings, Inc. (technology firm) (since 1998); and Expert Witness, Analysis Group (economic consulting firm) (since 2012).	157 portfolios in 5 investment companies	None
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1953	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2000; ETF Trust – Since 2020	Boris and Irene Stern Distinguished Service Professor of Accounting and James S. Ely, III Faculty Fellow, University of Chicago Booth School of Business (since 1980).	157 portfolios in 5 investment companies	Director, (since 2000) and formerly, Audit Committee Chair (2019-2022) and Lead Director (2014-2017), HNI Corporation (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee and Audit Committee member (since 2022), UBS Funds (3 investment companies within the fund complex) (12 portfolios) (since 2009).
Heather E. Tookes Yale School of Management 165 Whitney Avenue New Haven, CT 06511 1974	Director/ Trustee	Since 2021	Deputy Dean for Faculty (since 2022) and Professor of Finance (since 2004), Yale School of Management.	157 portfolios in 5 investment companies	Director, Payoneer Inc. (digital payments) (since 2021); Director, Ariel Investments LLC (investment adviser) (since 2017); Director, Charles River Associates (economic consulting firm) (since 2022); and Director, Community Foundation of Greater New Haven (community foundation and grant-making) (since 2022). Formerly, Director, KCG Holdings (trading company) (January 2017-July 2017).

Name, Address and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex[2] Overseen	Other Directorships of Public Companies Held During Past 5 Years
Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1961	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust – Since 2020	Martin and Andrew Murrer Professor of Finance, Fisher College of Business, The Ohio State University (since 1998). Adjunct Member, the Prize Committee for the Swedish Riksbank Prize in Economic Sciences in Memory of Alfred Nobel (annual award for significant scientific research contribution) (since 2018). Member, Scientific Board, Leibniz Institute for Financial Research (institute supporting academic research in finance) (since 2020). Chair, Economic Advisory Committee, FINRA (since 2017). Chairman, Scientific Advisory Board, Swedish House of Finance (institute supporting academic research in finance) (since 2014). Member, Scientific Board, Danish Finance Institute (institute supporting academic research in finance) (since 2017). Fellow, Center for Analytical Finance (academic research) (since 2015). Formerly, President, Western Finance Association (global association of academic researchers and practitioners in finance) (2018-2019); formerly, Member, Academic Board, Mistra Financial Systems (organization funding academic research on environment, governance and climate/sustainability in finance) (2016-2021); formerly, Director, American Finance Association (global association of academic researchers and practitioners in finance) (2019-2022); formerly, Associate Editor, Journal of Finance (2016-2022).	157 portfolios in 5 investment companies	Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).

Interested Directors/Trustees

The following interested Directors/Trustees are described as such because each is deemed to be an "interested person," as that term is defined under the 1940 Act, due to his position with the Advisor.

Name, Address and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex[2] Overseen	Other Directorships of Public Companies Held During Past 5 Years
David P. Butler c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One, Austin, TX 78746 1964	Director/ Trustee Co-Chief Executive Officer	Director/ Trustee since 2021 Co-Chief Executive Officer since 2017 (DFAIDG, DIG, DEM & DFAITC); 2020 (ETF Trust)	Co-Chief Executive Officer of Dimensional Emerging Markets Value Fund ("DEM"), DFA Investment Dimensions Group Inc. ("DFAIDG"), Dimensional Investment Group Inc. ("DIG"), The DFA Investment Trust Company ("DFAITC"), Dimensional Holdings Inc., Dimensional Fund Advisors LP, Dimensional Investment LLC, and DFA Securities LLC (collectively with DEM, DFAIDG, DIG and DFAITC, the "DFA Entities") (since 2017) and Dimensional ETF Trust (since 2020), DFA Canada LLC (since 2018), Dimensional Holdings LLC (since 2017), and the Trust (since 2020); Chief Executive Officer of Dimensional Fund Advisors Canada ULC (since 2018), Director (since 2017) of Dimensional Holdings Inc., Dimensional Fund Advisors Canada ULC, Dimensional Japan Ltd., Dimensional Advisors Ltd., and DFA Australia Limited; Director and Co-Chief Executive Officer (since 2017) of Dimensional Cayman Commodity Fund I Ltd.; Head of Global Financial Advisor Services for Dimensional Investment LLC (since 2017). Formerly, Director (2017-2021) of Dimensional Fund Advisors Ltd.	157 portfolios in 5 investment companies	None
Gerard K. O'Reilly c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One, Austin, TX 78746 1976	Chairman and Director/ Trustee Co-Chief Executive Officer and Chief Investme nt Officer	Chairman and Director/ Trustee since 2021 Co-Chief Executive Officer and Chief Investment Officer since 2017 (DFAIDG, DIG, DEM & DFAITC); 2020 (ETF Trust)	Co-Chief Executive Officer and Chief Investment Officer of the DFA Entities (since 2017) and Dimensional ETF Trust (since 2020); Co-Chief Executive Officer of DFA Canada LLC (since 2018); Chief Investment Officer of Dimensional Fund Advisors Canada ULC (since 2017); Director and Chief Investment Officer (since 2017) and Vice President (since 2014) of DFA Australia Limited; Chief Investment Officer (since 2018) and Vice President (since 2016) of Dimensional Japan Ltd.; Co-Chief Executive Officer and Chief Investment Officer of Dimensional Holdings, LLC (since 2017); Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of Dimensional Cayman Commodity Fund I Ltd.; Director of Dimensional Funds plc (since 2014), Dimensional Fund II plc (since 2014), Dimensional Holdings Inc. (since 2017), Dimensional Advisors Ltd. (since 2017), and Dimensional Ireland Limited (since 2018). Formerly, Director of Dimensional Fund Advisors Ltd. (2018-2021).	157 portfolios in 5 investment companies	None

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

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

Officers

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

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Valerie A. Brown 1967	Vice President and Assistant Secretary	Since 2001	Vice President and Assistant Secretary of • all the DFA Entities (since 2001) • DFA Australia Limited (since 2002) • Dimensional Fund Advisors Ltd. (since 2002) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional Fund Advisors Pte. Ltd. (since 2012) • Dimensional Hong Kong Limited (since 2012) • Dimensional ETF Trust (since 2020) Director, Vice President and Assistant Secretary (since 2003) of • Dimensional Fund Advisors Canada ULC
Ryan P. Buechner 1982	Vice President and Assistant Secretary	Since 2019	Vice President and Assistant Secretary of • DFAIDG, DIG, DFAITC and DEM (since 2019) • Dimensional ETF Trust (since 2020) Vice President (since January 2018) of • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC
Stephen A. Clark 1972	Executive Vice President	Since 2017	Executive Vice President of • all the DFA Entities (since 2017) • Dimensional ETF Trust (since 2020) Director and Vice President (since 2016) of • Dimensional Japan Ltd. Chairman (since 2018) of • Dimensional Fund Advisors Canada ULC President and Director (since 2016) of • Dimensional Fund Advisors Canada ULC Vice President (since 2008) and Director (since 2016) of • DFA Australia Limited Director (since 2016) of • Dimensional Advisors Ltd. • Dimensional Fund Advisors Pte. Ltd. • Dimensional Hong Kong Limited Vice President of • Dimensional Advisors Ltd. (since 2016) • Dimensional Hong Kong Limited (since 2016) • Dimensional Fund Advisors Pte. Ltd. (since 2019) Formerly, Director (2016 – 2021) of • Dimensional Fund Advisors Ltd. Formerly, Vice President (2004 – 2017) of • all the DFA Entities Formerly, Vice President (2010 – 2016) of • Dimensional Fund Advisors Canada ULC Formerly, Vice President (2016 – 2019) of • Dimensional Fund Advisors Pte. Ltd.

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
			Formerly, Interim Chief Executive Officer (2019 – 2020) of • Dimensional Fund Advisors Pte. Ltd. Formerly, Head of Institutional, North America (2012 – 2013) and Head of Global Institutional Services (2014-2018) for • Dimensional Fund Advisors LP
Lisa M. Dallmer 1972	Chief Operating Officer	Since June 2021	Chief Operating Officer (since June 2021) of • the DFA Fund Complex Executive Vice President (since January 2020) of • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Chief Operating Officer (since December 2019) of • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Vice President (since 2020) of • DFA Australia Limited • Dimensional Advisors Ltd. • Dimensional Fund Advisors Canada ULC • Dimensional Fund Advisors Pte. Ltd. • Dimensional Ireland Limited • Dimensional Japan Ltd. Formerly, Vice President, Chief Financial Officer, and Treasurer (June 2020 – June 2021) of • the DFA Fund Complex Formerly, Senior Vice President, Business Operations (March 2019 – October 2019) at • Delphix Inc. Formerly, Chief Operating Officer Global Technology & Operations, Managing Director (2014 – 2018) of • BlackRock Inc.
Bernard J. Grzelak 1971	Vice President	Since June 2021	Vice President (since June 2021) of • the DFA Fund Complex Vice President, Chief Financial Officer and Treasurer (since September 2020) of • DFA Australia Limited • Dimensional Fund Advisors Canada ULC • DFA Securities LLC • Dimensional Advisors Ltd. • Dimensional Fund Advisors LP • Dimensional Fund Advisors Ltd. • Dimensional Fund Advisors Pte. Ltd. • Dimensional Holdings Inc. • Dimensional Hong Kong Limited • Dimensional Investment LLC Vice President (since March 2021) of • Dimensional Ireland Limited Formerly, Partner (2008 – 2020), Chief Operating Officer, Global Funds and Risk (2018 – 2020), Chief Operations Officer (2016 – 2018), and Director of Fund Administration (2003 – 2016) of • Lord Abbett & Co. LLC

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
			Formerly, Chief Financial Officer (2017 - 2020) and Treasurer (2003 – 2017) of • Lord Abbett Family of Funds
Eric Hall 1978	Vice President and Assistant Treasurer	Since June 2021	Vice President and Assistant Treasurer (since June 2021) of • the DFA Fund Complex Formerly, Data Integrity Team Lead (December 2019 – April 2021) of • Clearwater Analytics Formerly, Assistant Vice President and Assistant Treasurer (March 2015 – November 2019) at • INVESCO, U.S. (formerly, OppenheimerFunds, Inc.)
Jeff J. Jeon 1973	Vice President	Since 2004	Vice President (since 2004) of • all the DFA Entities Vice President (since 2020) of • Dimensional ETF Trust Vice President and Assistant Secretary (since 2010) of • Dimensional Cayman Commodity Fund I Ltd. Formerly, Assistant Secretary (2017 – 2019) of • all the DFA Entities
Joy Lopez 1971	Vice President and Assistant Treasurer	Vice President since 2015 and Assistant Treasurer since 2017	Vice President of • all the DFA Entities (since 2015) • Dimensional Fund Advisors Ltd. (since 2015) • Dimensional ETF Trust (since 2020) • DFA Australia Limited (since 2020) • Dimensional Fund Advisors Canada ULC (since 2020) • Dimensional Ireland Limited (since 2020) Assistant Treasurer of • DFAIDG, DIG, DFAITC and DEM (since 2017) • the Trust (since 2020)
Kenneth M. Manell 1972	Vice President	Since 2010	Vice President of • all the DFA Entities (since 2010) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional ETF Trust (since 2020)
Jan Miller 1963	Vice President, Chief Financial Officer, and Treasurer	Since June 2021	Vice President (since January 2023) of • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investments LLC • DFA Securities LLC Vice President (since April 2022) of • Dimensional Fund Advisors Canada ULC Vice President, Chief Financial Officer, and Treasurer (since June 2021) of • the DFA Fund Complex Formerly, Director (May 2019 – January 2021) at • INVESCO, U.S. (formerly, OppenheimerFunds, Inc.) Formerly, Vice President and Assistant Treasurer (September 2012 – May 2019) at • OppenheimerFunds, Inc.
Catherine L. Newell 1964	President and General Counsel	President since 2017 and General Counsel since 2001	President of • DFAIDG, DIG, DFAITC and DEM (since 2017) • Dimensional ETF Trust (since 2020) General Counsel of • all the DFA Entities (since 2001) • Dimensional Fund Advisors LP (since 2006) • Dimensional Holdings Inc. (since 2006)

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
			• Dimensional Investment LLC (since 2009) • DFA Canada LLC (since 2009) • Dimensional ETF Trust (since 2020) Executive Vice President (since 2017) of • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • DFA Securities LLC • Dimensional Investment LLC Secretary of • Dimensional Fund Advisors LP (since 2006) • Dimensional Holdings Inc. (since 2006) • DFA Securities LLC (since 2006) • Dimensional Investment LLC (since 2009) Vice President (since 1997) and Secretary (since 2002) of • DFA Australia Limited • Dimensional Fund Advisors Ltd. Vice President and Secretary of • Dimensional Fund Advisors Canada ULC (since 2003) • DFA Canada LLC (since 2009) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional Japan Ltd. (since 2012) • Dimensional Advisors Ltd (since 2014) • Dimensional Fund Advisors Pte. Ltd. (since 2012) Vice President and Assistant Secretary (since 2012) of • Dimensional Hong Kong Limited Director of • Dimensional Australia Limited (since 2007) • Dimensional Funds plc (since 2002) • Dimensional Funds II plc (since 2006) • Director of Dimensional Japan Ltd. (since 2012) • Dimensional Advisors Ltd. (since 2012) • Dimensional Fund Advisors Pte. Ltd. (since 2012) • Dimensional Hong Kong Limited (since 2012) • Dimensional Ireland Limited (since 2018) Formerly, Vice President and Secretary (2010 – 2014) of • Dimensional SmartNest (US) LLC Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of • DFAIDG, DIG, DFAITC and DEM Formerly, Vice President of • Dimensional Fund Advisors LP (1997 – 2017) • Dimensional Holdings Inc. (2006 – 2017) • DFA Securities LLC (1997 – 2017) • Dimensional Investment LLC (2009 – 2017) Formerly, Director (2002 – 2021) of • Dimensional Fund Advisors Ltd.
Selwyn J. Notelovitz 1961	Vice President	Since September 2021	Vice President (since September 2021) of • the DFA Fund Complex Vice President (since December 2012) and Chief Compliance Officer (since July 2020) of • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc.

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
			• Dimensional Investment LLC Chief Compliance Officer (since July 2020) of: • DFA Australia Limited • Dimensional Fund Advisors Ltd. • Dimensional Fund Advisors Canada ULC Formerly, Deputy Chief Compliance Officer (2013 – 2020) of: • the DFA Fund Complex • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC Formerly, Vice President (2013 – 2020) of: • the DFA Fund Complex Formerly, Director (2019 – 2021) of: • Dimensional Ireland Limited
Carolyn L. O 1974	Vice President and Secretary	Vice President since 2010 and Secretary since 2017	Vice President and Secretary of • DFAIDG, DIG, DFAITC and DEM (since 2010 and 2017, respectively) • Dimensional ETF Trust (since 2020) Vice President (since 2010) and Assistant Secretary (since 2016) of • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC Vice President of • DFA Securities LLC (since 2010) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional Fund Advisors Canada ULC (since 2016) Assistant Secretary (since 2016) of • DFA Securities LLC
Randy C. Olson 1980	Chief Compliance Officer	Since 2020	Chief Compliance Officer (since 2020) of • the DFA Fund Complex Vice President (since 2016) of • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC Formerly, Vice President – Senior Compliance Officer of • Dimensional Investment Advisors LP (January 2020 – August 2020 and July 2014 – March 2017) Formerly, Vice President – Head of Compliance & Operations Asia Ex-Japan of • Dimensional Investment Advisors LP (April 2017 – January 2020)
James J. Taylor 1983	Vice President and Assistant Treasurer	Since 2020	Vice President and Assistant Treasurer (since 2020) of • the DFA Fund Complex Vice President of • Dimensional Holdings Inc. (since 2016) • Dimensional Fund Advisors LP (since 2016) • Dimensional Investment LLC (since 2016) • DFA Securities LLC (since 2016) • Dimensional Fund Advisors Canada ULC (since 2020)

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

VOTING PROXIES ON FUND PORTFOLIO SECURITIES

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

TAX NOTICE TO SHAREHOLDERS

(Unaudited)

The following information is solely for informational purposes. Each Portfolio is designating the U.S. federal income tax character of the following items with respect to distributions paid or expected to be paid to shareholders related to the fiscal year ended October 31, 2023. All designations are based on financial information available as of the date of this annual report and, accordingly are subject to change. For each classification below and including "Section 163(j) interest dividends" as defined in Treasury Regulation §1.163(j)-1(b)(35) and "Section 199A dividends" as defined in Treasury Regulation §1.199A -3(d), it is the intent of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder.

For U.S. federal income tax purposes, shareholders generally must report distributions received from a Portfolio on a calendar-year basis, which therefore may include distributions with respect to portions of two fiscal years of the Portfolio. Annual statements needed by shareholders concerning the tax status of distributions received for the calendar year 2023 (e.g., IRS Form 1099-DIV) will be provided in early 2023. Shareholders should refer to these statements in preparing their calendar year 2023 tax returns. Please consult your tax advisor for the proper treatment of this information. Unless otherwise noted, the amounts in the table are expressed as a percentage of the distributions paid with respect to the fiscal year ended October 31, 2023.

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Capital	Tax-Exempt Interest	Total Distributions	Qualified Dividends (for Corporate Dividends Received Deduction) (1)	Qualified Dividend Income (2)	U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
Enhanced U.S. Large Company Portfolio	100%	—	—	—	—	100%	—	—	67%	—	—	100%	—
U.S. Large Cap Equity Portfolio	31%	—	69%	—	—	100%	100%	100%	—	—	—	1%	—
U.S. Large Cap Value Portfolio	45%	—	55%	—	—	100%	100%	100%	—	—	—	—	—
U.S. Targeted Value Portfolio	30%	—	70%	—	—	100%	82%	96%	—	—	—	3%	—
U.S. Small Cap Value Portfolio	25%	—	75%	—	—	100%	75%	95%	—	—	—	4%	—
U.S. Core Equity 1 Portfolio	39%	—	61%	—	—	100%	100%	100%	—	—	—	3%	—
U.S. Core Equity 2 Portfolio	35%	—	65%	—	—	100%	100%	100%	—	—	—	3%	—
U.S. Vector Equity Portfolio	32%	—	68%	—	—	100%	100%	100%	—	—	—	3%	—
U.S. Small Cap Portfolio	25%	—	75%	—	—	100%	84%	100%	—	—	—	4%	—
U.S. Micro Cap Portfolio	23%	—	77%	—	—	100%	93%	100%	—	—	—	4%	—
U.S. High Relative Profitability Portfolio	45%	—	55%	—	—	100%	100%	100%	—	—	—	2%	—
DFA Real Estate Securities Portfolio	47%	—	53%	—	—	100%	—	1%	—	—	—	2%	—
DFA Commodity Strategy Portfolio	100%	—	—	—	—	100%	—	—	100%	—	—	100%	—

(1) Qualified Dividends represents the amount that qualifies for the corporate dividends-received deduction under Section 243 of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

(2) Qualified Dividend Income represents the amount that qualifies for the reduced capital gain tax rate under Section 1(h)(11) of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

(3) U.S. Government Interest represents the amount of interest that was derived from direct U.S. Government obligations and distributed during the fiscal year. This amount is reflected as a percentage of total estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023. Generally, interest from direct U.S. Government obligations is exempt from state income tax. Please consult your tax advisor for the availability of a state tax exemption based on your individual circumstances.

(4) Foreign Tax Credit represents the amount of dividends that qualify for the foreign tax credit pass through under Section 853 of the Internal Revenue Code and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).

(5) Foreign Source Income represents the amount of dividends derived from foreign sources and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).

(6) Qualified Net Interest Income represents the amount of interest income available as interest-related dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(1) of the Internal Revenue Code. The information is reflected as a percentage estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

(7) Qualified Short-Term Capital Gain represents the amount available as short-term capital gain dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(2) of the Internal Revenue Code. The information is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

Dimensional Investment Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Capital	Tax-Exempt Interest	Total Distributions	Qualified Dividends (for Corporate Dividends Received Deduction) (1)	Qualified Dividend Income (2)	U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
U.S. Large Company Portfolio.	25%	—	75%	—	—	100%	100%	100%	—	—	—	1%	—

(1) Qualified Dividends represents the amount that qualifies for the corporate dividends-received deduction under Section 243 of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

(2) Qualified Dividend Income represents the amount that qualifies for the reduced capital gain tax rate under Section 1(h)(11) of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

(3) U.S. Government Interest represents the amount of interest that was derived from direct U.S. Government obligations and distributed during the fiscal year. This amount is reflected as a percentage of total estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023. Generally, interest from direct U.S. Government obligations is exempt from state income tax. Please consult your tax advisor for the availability of a state tax exemption based on your individual circumstances.

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(7) Qualified Short-Term Capital Gain represents the amount available as short-term capital gain dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(2) of the Internal Revenue Code. The information is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

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