

DFA Investment Dimensions Group — VA Global Bond Portfolio

Investment Strategy from investment's prospectus

The investment seeks to provide a market rate of return for a fixed income portfolio with low relative volatility of returns. The fund invests in a universe of U.S. and foreign debt securities maturing in five years or less from the date of settlement. It primarily purchases obligations issued or guaranteed by the U.S. and foreign governments, their agencies and instrumentalities, corporate debt obligations, bank obligations, commercial paper, repurchase agreements, obligations of other domestic and foreign issuers, securities of domestic and foreign issuers denominated in U.S. dollars but not trading in the U.S. and obligations of supranational organizations.

Category Description: World Bond-USD Hedged

USD hedged portfolios typically invest 40% or more of their assets in fixed-income instruments issued outside of the U.S. These portfolios invest primarily in investment-grade rated issues, but their strategies can vary. Some follow a conservative approach, sticking with high-quality bonds from developed markets. Others are more adventurous, owning some lower-quality bonds from developed or emerging markets. Some portfolios invest exclusively outside the U.S., while others invest in both U.S. and non-U.S. bonds. Funds in this category hedge most of their non-U.S.-dollar currency exposure back to the U.S. dollar.

Operations

Fund Inception Date	01-12-95
Initial Share Class Inception Date	01-12-95
Advisor	Dimensional Fund Advisors LP
Subadvisor	DFA Australia Limited Dimensional Fund Advisors Ltd

Fees and Expenses as of 02-28-21

Gross Prospectus Expense Ratio	0.24%
Net Prospectus Expense Ratio	0.24%

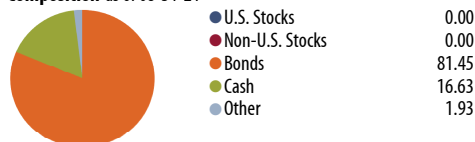
Waiver Data	Type	Exp.Date	%
—	—	—	—

Portfolio Manager(s)

David A. Plecha. M.B.A., University of California, 1987. B.S., University of Michigan, 1983. Since 1995.
Joseph F. Kolerich. M.B.A., University of Chicago (Booth), 2001. B.S., Northern Illinois University, 1993. Since 2012.

Portfolio Analysis as of 08-31-21

Composition as of 08-31-21

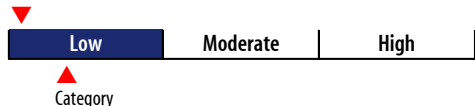


Top 20 Holdings as of 08-31-21

Security	% Assets
United States Treasury Notes 0.75% 03-31-26	9.51
United States Treasury Notes 0.75% 05-31-26	5.12
United States Treasury Notes 0.5% 02-28-26	4.23
United States Treasury Notes 1.625% 05-15-26	3.33
United States Treasury Notes 0.375% 01-31-26	3.16
United States Treasury Notes 0.75% 04-30-26	2.99
United States Treasury Notes 2.25% 03-31-26	2.51
Canada (Government of) 0.75% 05-19-26	2.50
European Bank For Reconstruction & Development 0.5% 01-28-26	2.32
Asian Development Bank 1% 04-14-26	2.26
Landwirtschaftliche Rentenbank 0.875% 03-30-26	1.80
Inter-American Development Bank 0.875% 04-20-26	1.74
Caisse d Amortissement De La Dette Sociale 0.625% 02-18-26	1.67
Australia and New Zealand Banking Group Limited 0.7842% 01-16-25	1.57
African Development Bank 0.875% 03-23-26	1.51
New South Wales Treasury Corporation 4% 05-20-26	1.40
BNG Bank N.V. 0.875% 05-18-26	1.35
Province of British Columbia 0.9% 07-20-26	1.22
European Investment Bank 0.375% 03-26-26	1.17
United States Treasury Notes 2.375% 04-30-26	1.15
Total Number of Stock Holdings	—
Total Number of Bond Holdings	100
Annual Turnover Ratio %	49.00
Total Fund Assets (\$mil)	393.07

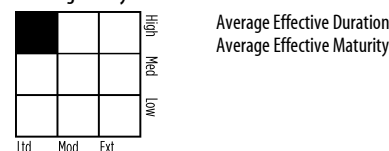
Volatility Analysis

Investment



In the past, this investment has shown a relatively small range of fluctuations relative to other investments. Based on this measure, currently more than two thirds of all investments have shown higher levels of risk. Consequently, this investment may appeal to investors looking for a conservative investment strategy.

Morningstar Style Box™ as of 08-31-21



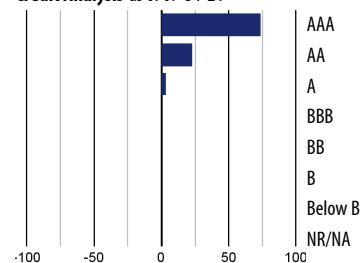
Risk Measures as of 09-30-21

Metric	Port Avg	BC Aggr
3 Yr Std Dev	1.19	3.54
3 Yr Sharpe Ratio	1.14	1.23
3 Yr Alpha	0.34	—
3 Yr Beta	0.21	—
3 Yr R-squared	44.76	—

Morningstar Sectors as of 08-31-21

Sector	%Fund
Government	71.40
Corporate	11.97
Securitized	0.00
Municipal	0.00
Cash and Equivalents	0.69
Other	15.93

Credit Analysis as of 07-31-21



Notes

This material is authorized for client use only when preceded and accompanied by a Disclosure Statement, a product prospectus, prospectus and/or informational brochure containing more complete information. These can be obtained from your investment professional and should be read carefully before investing or sending money.

NOT A DEPOSIT — NOT FDIC INSURED — NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY — NOT GUARANTEED BY THE INSTITUTION — MAY GO DOWN IN VALUE