

DFA Investment Dimensions Group — VA International Small Portfolio

Investment Strategy from investment's prospectus

The investment seeks long-term capital appreciation. The fund, using a market capitalization weighted approach, purchases securities of (1) Japanese small companies; (2) United Kingdom small companies; (3) small companies organized under the laws of certain European countries; (4) small companies associated with Australia, New Zealand and Pacific Rim Asian countries; and (5) Canadian small companies. It may have some exposure to small cap equity securities associated with other countries or regions.

Category Description: Foreign Small/Mid Blend

Foreign small/mid-blend funds invest in a variety of international stocks that are smaller. These portfolios primarily invest in stocks that fall in the bottom 30% of each economically integrated market (such as Europe or Asia ex-Japan). The blend style is assigned to portfolios where neither growth nor value characteristics predominate. These portfolios typically will have less than 20% of assets invested in U.S. stocks.

Operations

Fund Inception Date	10-03-95
Initial Share Class Inception Date	10-03-95
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	0.57%
Net Prospectus Expense Ratio	0.57%

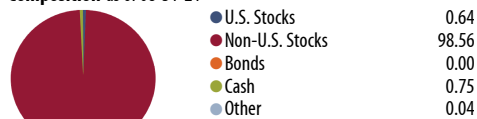
Waiver Data	Type	Exp.Date	%
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Portfolio Manager(s)

Jed S. Fogdall. M.B.A., University of California, Los Angeles, 2003. B.S., Purdue University, 1997. Since 2010.
Bhanu P. Singh. M.B.A., University of Chicago. B.A., University of California. Since 2015.

Portfolio Analysis as of 08-31-21

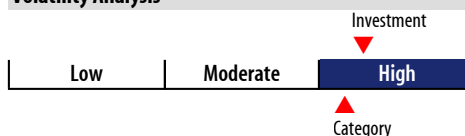
Composition as of 08-31-21



Top 20 Holdings as of 08-31-21

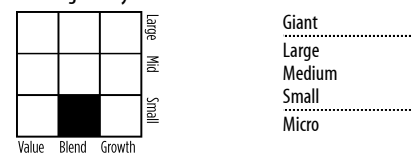
Company	% Assets
VAT Group AG	0.41
IMCD NV	0.27
Georg Fischer AG	0.26
Rexel SA	0.25
Signify NV	0.25
GEA Group AG	0.25
PSP Swiss Property AG	0.25
IMI PLC	0.24
Lanxess AG	0.24
Aalberts NV	0.24
BE Semiconductor Industries NV	0.23
Royal UNIBREW A/S	0.23
Swiss Prime Site AG	0.23
ASR Nederland NV	0.23
Spectris PLC	0.23
Dialog Semiconductor PLC	0.22
Faurecia SE	0.21
Inchcape PLC	0.20
Inter Pipeline Ltd	0.20
TAG Immobilien AG	0.20
Total Number of Stock Holdings	3670
Total Number of Bond Holdings	1
Annual Turnover Ratio %	19.00
Total Fund Assets (\$mil)	301.70

Volatility Analysis



In the past, this investment has shown a wide range of price fluctuations relative to other investments. This investment may experience significant price increases in favorable markets or undergo large price declines in adverse markets. Some of this risk may be offset by owning other investments that follow different investment strategies.

Morningstar Style Box™ as of 08-31-21



Statistics as of 08-31-21

Statistic	Stk Port Avg	S&P 500
P/E Ratio	13.23	20.14
P/B Ratio	1.29	3.86
P/C Ratio	7.08	14.23
GeoAvgCap(\$mil)	1,875.01	201,739.88

Risk Measures as of 09-30-21

Metric	Port Avg	S&P 500
3 Yr Std Dev	21.90	18.81
3 Yr Sharpe Ratio	0.43	0.83
3 Yr Alpha	-0.36	—
3 Yr Beta	1.20	—
3 Yr R-squared	93.64	—

Top 10 Countries as of 08-31-21

Japan
United Kingdom
Canada
Germany
Switzerland
Australia
France
Sweden
Italy
Netherlands

Notes

This material is authorized for client use only when preceded accompanied by a Disclosure Statement, a product prospectus, prospectus and/or informational brochure containing more 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