

DFA Investment Dimensions Group — VA International Value Portfolio

Investment Strategy from investment's prospectus

The investment seeks long-term capital appreciation. The fund purchases securities of large non-U.S. companies in countries with developed markets that the Advisor determines to be value stocks. It may gain exposure to companies associated with approved markets by purchasing equity securities in the form of depositary receipts, which may be listed or traded outside the issuer's domicile country.

Category Description: Foreign Large Value

Foreign large-value funds invest mainly in big international stocks that are less expensive than the market as a whole. Most of these funds divide their assets among a dozen or more developed markets, including Japan, Britain, France, and Germany. They tend to invest the rest in emerging markets such as Hong Kong, Brazil, Mexico and Thailand. These funds 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	0.44%
Net Prospectus Expense Ratio	0.44%

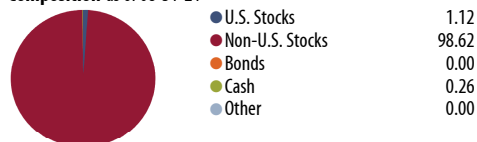
Waiver Data	Type	Exp.Date	%
—	—	—	—

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

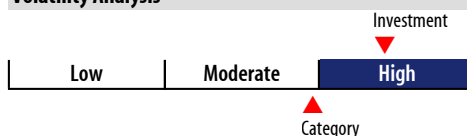
Composition as of 08-31-21



Top 20 Holdings as of 08-31-21

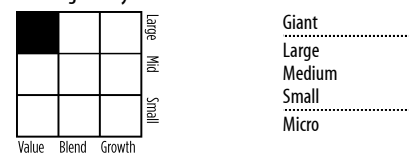
	% Assets
Royal Dutch Shell PLC ADR Class B	2.66
Toyota Motor Corp	2.32
TotalEnergies SE	2.00
Daimler AG	1.68
Novartis AG ADR	1.50
Westpac Banking Corp	1.29
Banco Santander SA	1.28
Zurich Insurance Group AG	1.17
Allianz SE	1.17
Canadian Imperial Bank of Commerce	1.16
Australia and New Zealand Banking Group Ltd	1.14
Koninklijke Ahold Delhaize NV	1.14
Volkswagen AG Participating Preferred	1.11
Bank of Nova Scotia	1.10
Canadian Natural Resources Ltd	1.06
Compagnie de Saint-Gobain SA	1.04
National Australia Bank Ltd	1.01
British American Tobacco PLC	0.97
UBS Group AG	0.91
Glencore PLC	0.91
Total Number of Stock Holdings	492
Total Number of Bond Holdings	—
Annual Turnover Ratio %	16.00
Total Fund Assets (\$mil)	393.19

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

	Stk Port Avg	S&P 500
P/E Ratio	9.87	20.14
P/B Ratio	0.95	3.86
P/C Ratio	4.20	14.23
GeoAvgCap(\$mil)	32,295.03	201,739.88

Risk Measures as of 09-30-21

	Port Avg	S&P 500
3 Yr Std Dev	23.25	18.81
3 Yr Sharpe Ratio	0.24	0.83
3 Yr Alpha	-4.68	—
3 Yr Beta	1.24	—
3 Yr R-squared	90.04	—

Top 10 Countries as of 08-31-21

Japan
United Kingdom
France
Switzerland
Canada
Germany
Australia
Netherlands
Sweden
Spain

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