

Release Date: 03-31-2023

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 02-28-23

Gross Prospectus Expense Ratio	0.28%
Net Prospectus Expense Ratio	0.28%

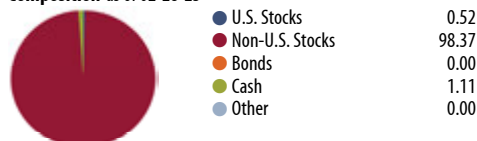
Waiver Data	Type	Exp.Date	%
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Portfolio Manager(s)

Jed S. Fogdall. M.B.A., University of California, Los Angeles, 2003. B.S., Purdue University, 1997. Since 2010.
 Arun C. Keswani. M.S., Pennsylvania State University. B.S., Purdue University. Since 2020.

Portfolio Analysis as of 02-28-23

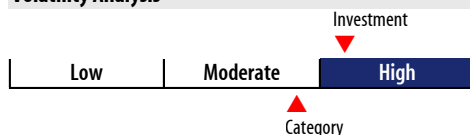
Composition as of 02-28-23



Top 20 Holdings as of 02-28-23

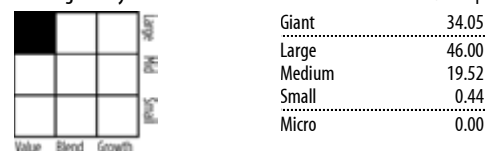
Top 20 Holdings	% Assets
Shell PLC ADR (Representing - Ordinary Shares)	4.15
TotalEnergies SE	3.11
Novartis AG ADR	1.94
Mercedes-Benz Group AG	1.56
HSBC Holdings PLC ADR	1.36
Zürich Insurance Group AG	1.31
Banco Santander SA	1.27
Cie Financiere Richemont Sa, Geneve	1.19
UBS Group AG	1.11
Bank of Nova Scotia	1.10
Toyota Motor Corp	1.10
BP PLC	1.09
Bayer AG	1.04
Glencore PLC	1.03
Koninklijke Ahold Delhaize NV	0.99
British American Tobacco PLC	0.95
ANZ Group Holdings Ltd	0.92
BNP Paribas Act. Cat.A	0.92
National Australia Bank Ltd	0.89
Westpac Banking Corp	0.86
Total Number of Stock Holdings	518
Total Number of Bond Holdings	—
Annual Turnover Ratio %	14.00
Total Fund Assets (\$mil)	420.04

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 02-28-23



Statistics as of 02-28-23

Statistics	Stk Port Avg	S&P 500	Category
P/E Ratio	8.78	18.64	10.07
P/B Ratio	0.91	3.42	1.17
P/C Ratio	3.36	11.19	4.47
GeoAvgCap(\$mil)	30,549.03	188,808.39	34,722.50

Risk Measures as of 03-31-23

Risk Measures	Port Avg	S&P 500	Category
3 Yr Std Dev	20.60	19.23	18.78
3 Yr Sharpe Ratio	0.95	0.92	0.77
3 Yr Alpha	7.30	—	2.86
3 Yr Beta	1.07	—	1.01
3 Yr R-squared	81.67	—	87.05

Top 10 Countries as of 02-28-23

Top 10 Countries	% Assets
Japan	19.57
United Kingdom	13.97
France	11.13
Switzerland	10.58
Canada	9.02
Germany	7.88
Australia	7.41
Netherlands	3.60
Spain	2.71
Sweden	2.64

Notes

This material is authorized for client use only when preceded or accompanied by a Disclosure Statement, a product prospectus, a fund 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