

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, money market funds, securities of domestic and foreign issuers denominated in U.S. dollars but not trading in the U.S. and obligations of supranational organizations.

Past name: DFA VA Global Bond.

Category Description: Global 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 02-28-23

Gross Prospectus Expense Ratio	0.21%
Net Prospectus Expense Ratio	0.21%

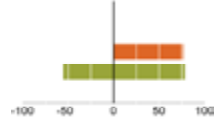
Waiver Data	Type	Exp.Date	%

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 05-31-23

Composition as of 05-31-23

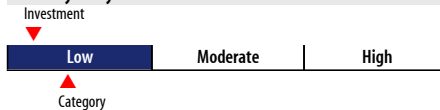


Asset Class	% Net
U.S. Stocks	0.00
Non-U.S. Stocks	0.00
Bonds	76.83
Cash	23.17
Other	0.00

Top 20 Holdings as of 05-31-23

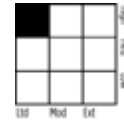
Security	% Assets
United States Treasury Notes 5.54097% 04-30-25	6.48
Denmark (Kingdom Of) 0% 11-15-24	2.71
United States Treasury Notes 5.51197% 10-31-24	1.69
European Stability Mechanism 0.125% 04-22-24	1.48
Ireland (Rep Of) 3.4% 03-18-24	1.43
United States Treasury Notes 5.57197% 01-31-25	1.41
Inter-American Development Bank 1.25% 12-15-23	1.37
European Financial Stability Facility (EFSF) 0% 04-19-24	1.26
European Union 0.8% 07-04-25	1.23
International Bank for Reconstruction and Development 2.5% 03-19-24	1.08
Amazon.com, Inc. 2.73% 04-13-24	1.04
Dexia Credit Local S.A. 0.5% 07-16-24	0.94
Quebec (Province Of) 2.5% 04-09-24	0.92
Sweden (Kingdom Of) 1.5% 11-13-23	0.90
Landeskreditbank Baden-Wuerttemberg Foerderbank 2% 07-23-24	0.86
CPPIB Capital Inc 0.375% 06-20-24	0.84
Kreditanstalt Fur Wiederaufbau 0.25% 03-08-24	0.82
Shell International Finance B.V. 0.75% 05-12-24	0.82
Agence Francaise Development 3.125% 01-04-24	0.81
Ontario (Province Of) 3.05% 01-29-24	0.80
Total Number of Stock Holdings	—
Total Number of Bond Holdings	228
Annual Turnover Ratio %	118.00
Total Fund Assets (\$mil)	326.96

Volatility Analysis



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 05-31-23



Average Effective Duration	1.04
Average Effective Maturity	1.08


Risk Measures as of 06-30-23

Metric	Port Avg	BC Aggr	Category
3 Yr Std Dev	2.54	6.17	5.61
3 Yr Sharpe Ratio	-1.30	-0.89	-0.83
3 Yr Alpha	-1.51	—	-0.02
3 Yr Beta	0.31	—	0.81
3 Yr R-squared	60.09	—	78.34

Morningstar Sectors as of 05-31-23

Sector	%Fund	%Category
Government	39.33	51.52
Corporate	10.22	11.99
Securitized	0.48	6.00
Municipal	0.00	0.07
Cash and Equivalents	9.43	21.93
Other	40.55	8.49

Credit Analysis as of 04-30-23



Rating	%Bonds
AAA	42
AA	56
A	2
BBB	0
BB	0
B	0
Below B	0
NR/NA	0

Notes

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