

Release Date: 12-31-2023

# 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

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	.2100%
Net Prospectus Expense Ratio	.2100%

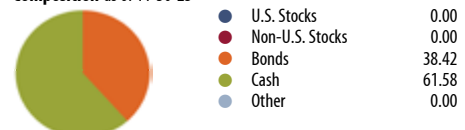
Waiver Data	Type	Exp.Date	%
—	—	—	—

## 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 11-30-23

### Composition as of 11-30-23

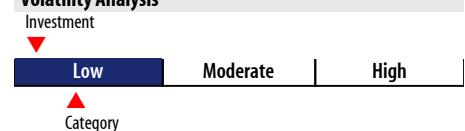


### Top 0 Holdings as of 11-30-23

	% Assets
United States Treasury Notes 5.52042% 04-30-25	4.46
United States Treasury Notes 5.47642% 07-31-25	1.45
United States Treasury Notes 5.52142% 10-31-25	1.07
The Toronto-Dominion Bank 3.226% 07-24-24	0.90
Ireland(Rep Of) 3.4% 03-18-24	0.85
International Bank for Reconstruction & Development 2.5% 03-19-24	0.75
Amazon.com, Inc. 2.73% 04-13-24	0.72
European Financial Stability Facility (EFSF) 0% 04-19-24	0.69
Dexia Credit Local S.A. 0.5% 07-16-24	0.66
Quebec (Province Of) 2.5% 04-09-24	0.64
European Stability Mechanism 0.125% 04-22-24	0.64
Caisse des Depots et Consignations 5.67954% 05-03-26	0.62
Landeskreditbank Baden-Wuerttemberg Foerderbank 2% 07-23-24	0.60
CPPIB Capital Inc 0.375% 06-20-24	0.60
Asian Infrastructure Investment Bank 5.9547% 08-16-27	0.58
Shell International Finance B.V. 0.75% 05-12-24	0.58
Kreditanstalt Fur Wiederaufbau 0.25% 03-08-24	0.58
Swedish Export Credit Corporation 0.375% 07-30-24	0.56
Asian Development Bank 1.625% 03-15-24	0.56
New Zealand Loc 2.25% 04-15-24	0.53

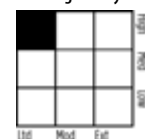
Total Number of Stock Holdings	—
Total Number of Bond Holdings	143
Annual Turnover Ratio %	118.00
Total Fund Assets (\$mil)	327.62

## 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 11-30-23



Average Effective Duration	0.43
Average Effective Maturity	0.45

### Risk Measures as of 12-31-23

	Port Avg	BC Aggr	Category
3 Yr Std Dev	2.65	7.24	6.17
3 Yr Sharpe Ratio	-1.37	-0.78	-0.85
3 Yr Alpha	-2.06	—	-0.52
3 Yr Beta	0.23	—	0.76
3 Yr R-squared	44.65	—	80.14

### Morningstar Sectors as of 11-30-23

	%Fund	%Category
Government	29.10	41.70
Corporate	11.16	10.16
Securitized	0.47	5.40
Municipal	0.00	0.06
Cash and Equivalents	24.86	17.56
Other	34.42	25.12

### Credit Analysis as of 09-30-23

	%Bonds
AAA	28
AA	69
A	3
BBB	0
BB	0
B	0
Below B	0
NR/NA	0

## 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.

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