

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 02-28-23

| | |
|--------------------------------|-------|
| Gross Prospectus Expense Ratio | 0.40% |
| Net Prospectus Expense Ratio | 0.40% |

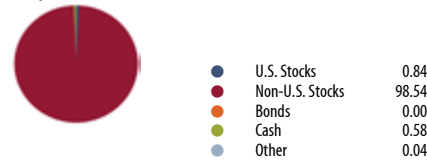
| Waiver Data | Type | Exp.Date | % |
|-------------|------|----------|---|
| | | | |

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 05-31-23

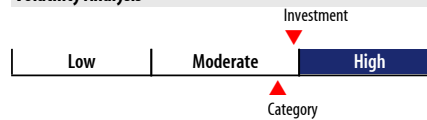
Composition as of 05-31-23



Top 20 Holdings as of 05-31-23

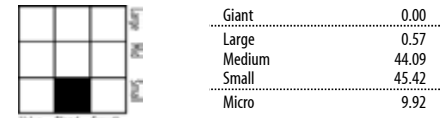
| Company | % Assets |
|---|----------|
| BE Semiconductor Industries NV | 0.36 |
| Baloise Holding AG | 0.31 |
| Bank of Ireland Group PLC | 0.31 |
| Banco BPM SpA | 0.30 |
| Georg Fischer AG | 0.29 |
| Swiss Prime Site AG | 0.29 |
| Banco de Sabadell SA | 0.28 |
| Alamos Gold Inc | 0.27 |
| Helvetia Holding AG | 0.26 |
| Adecco Group AG | 0.25 |
| PSP Swiss Property AG | 0.25 |
| Belimo Holding AG | 0.24 |
| Temenos AG | 0.23 |
| Valmet Corp | 0.22 |
| Enagas SA | 0.22 |
| Leonardo SpA Az nom Post raggruppamento | 0.22 |
| Dufry AG | 0.22 |
| Gerresheimer AG | 0.22 |
| Wartsila Corp | 0.22 |
| B2Gold Corp | 0.22 |
| Total Number of Stock Holdings | 3750 |
| Total Number of Bond Holdings | — |
| Annual Turnover Ratio % | 14.00 |
| Total Fund Assets (\$mil) | 277.44 |

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 05-31-23



Statistics as of 05-31-23

| Statistic | Stk Port Avg | S&P 500 | Category |
|------------------|--------------|------------|----------|
| P/E Ratio | 10.33 | 19.92 | 10.83 |
| P/B Ratio | 1.07 | 3.71 | 1.28 |
| P/C Ratio | 4.71 | 12.78 | 5.13 |
| GeoAvgCap(\$mil) | 1,487.17 | 223,204.32 | 2,569.03 |

Risk Measures as of 06-30-23

| Metric | Port Avg | S&P 500 | Category |
|-------------------|----------|---------|----------|
| 3 Yr Std Dev | 19.03 | 18.19 | 18.82 |
| 3 Yr Sharpe Ratio | 0.47 | 0.76 | 0.39 |
| 3 Yr Alpha | 1.51 | — | 0.03 |
| 3 Yr Beta | 1.09 | — | 1.05 |
| 3 Yr R-squared | 94.62 | — | 90.64 |

Top 10 Countries as of 05-31-23

| Country | % Assets |
|----------------|----------|
| Japan | 24.14 |
| United Kingdom | 12.38 |
| Canada | 10.80 |
| Switzerland | 7.93 |
| Australia | 6.39 |
| Germany | 6.34 |
| France | 4.82 |
| Italy | 4.02 |
| Denmark | 2.85 |
| Sweden | 2.52 |

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