

Release Date: 12-31-2023

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

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 | .4000% |
| Net Prospectus Expense Ratio | .4000% |

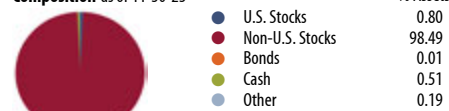
| Waiver Data | Type | Exp.Date | % |
|-------------|------|----------|---|
|-------------|------|----------|---|

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 11-30-23

Composition as of 11-30-23



Top 0 Holdings as of 11-30-23

| | % Assets |
|---|----------|
| BE Semiconductor Industries NV | 0.42 |
| Banco BPM SpA | 0.40 |
| Banco de Sabadell SA | 0.39 |
| Adecco Group AG | 0.37 |
| Swiss Prime Site AG | 0.33 |
| Leonardo SpA Az nom Post raggruppamento | 0.30 |
| Baloise Holding AG | 0.30 |
| Marks & Spencer Group PLC | 0.30 |
| PSP Swiss Property AG | 0.30 |
| Georg Fischer AG | 0.27 |
| SNC-Lavalin Group Inc | 0.27 |
| Bank of Ireland Group PLC | 0.26 |
| Temenos AG | 0.26 |
| Wartsila Corp | 0.26 |
| Rexel SA | 0.25 |
| Helvetia Holding AG | 0.24 |
| Belimo Holding AG | 0.24 |
| Alamos Gold Inc | 0.24 |
| SCOR SE Act. Prov. Regpt. | 0.23 |
| LEG Immobilien SE | 0.23 |

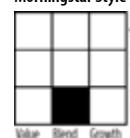
| | |
|--------------------------------|--------|
| Total Number of Stock Holdings | 3716 |
| Total Number of Bond Holdings | 1 |
| Annual Turnover Ratio % | 14.00 |
| Total Fund Assets (\$mil) | 294.17 |

Volatility Analysis



In the past, this investment has shown a relatively moderate range of price fluctuations relative to other investments. This investment may experience larger or smaller price declines or price increases depending on market conditions. Some of this risk may be offset by owning other investments with different portfolio makeups or investment strategies.

Morningstar Style Box™ as of 11-30-23



| | % Mkt Cap |
|--------|-----------|
| Giant | 0.00 |
| Large | 0.59 |
| Medium | 51.17 |
| Small | 39.99 |
| Micro | 8.25 |

Statistics as of 11-30-23

| | Stk Port Avg | S&P 500 | Category |
|------------------|--------------|------------|----------|
| P/E Ratio | 10.42 | 19.85 | 11.00 |
| P/B Ratio | 1.10 | 3.83 | 1.25 |
| P/C Ratio | 5.36 | 13.90 | 5.66 |
| GeoAvgCap(\$mil) | 1,626.73 | 241,605.20 | 2,474.89 |

Risk

Measures

as of 12-31-23

| | Port Avg | S&P 500 | Category |
|-------------------|----------|---------|----------|
| 3 Yr Std Dev | 18.02 | 17.54 | 18.23 |
| 3 Yr Sharpe Ratio | 0.09 | 0.49 | 0.00 |
| 3 Yr Alpha | 1.20 | — | -0.49 |
| 3 Yr Beta | 1.08 | — | 1.07 |
| 3 Yr R-squared | 94.59 | — | 90.77 |

Top 10 Countries as of 11-30-23

| | % Assets |
|----------------|----------|
| Japan | 24.45 |
| United Kingdom | 12.60 |
| Canada | 10.43 |
| Switzerland | 8.03 |
| Australia | 6.68 |
| Germany | 6.25 |
| France | 4.75 |
| Italy | 4.42 |
| Denmark | 2.59 |
| Spain | 2.57 |

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