

Release Date: 12-31-2023

# 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 appro

## 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	.2800%
Net Prospectus Expense Ratio	.2800%

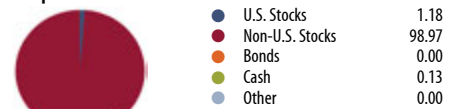
Waiver Data	Type	Exp.Date	%
—	—	—	—

## Portfolio Manager(s)

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

## Portfolio Analysis as of 11-30-23

### Composition as of 11-30-23

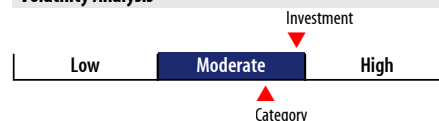


### Top 0 Holdings as of 11-30-23

	% Assets
Shell PLC ADR (Representing - Ordinary Shares)	4.30
TotalEnergies SE	3.50
Novartis AG ADR	2.25
Zurich Insurance Group AG	1.41
HSBC Holdings PLC ADR	1.40
UBS Group AG	1.37
Banco Santander SA	1.28
Mercedes-Benz Group AG	1.27
Toyota Motor Corp	1.23
Bank of Nova Scotia	1.05
Compagnie de Saint-Gobain SA	1.02
Stellantis NV	1.00
UniCredit SpA	0.99
Suncor Energy Inc	0.88
BP PLC	0.87
Mitsubishi Corp	0.87
Koninklijke Ahold Delhaize NV	0.87
National Australia Bank Ltd	0.83
Cie Financiere Richemont Sa, Geneve	0.82
Holcim Ltd	0.81

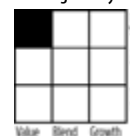
Total Number of Stock Holdings	514
Total Number of Bond Holdings	—
Annual Turnover Ratio %	14.00
Total Fund Assets (\$mil)	470.29

## 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



### Statistics as of 11-30-23

	Stk Port Avg	S&P 500	Category
P/E Ratio	8.58	19.85	9.73
P/B Ratio	0.89	3.83	1.14
P/C Ratio	4.25	13.90	5.35
GeoAvgCap(\$mil)	29,769.31	241,605.20	36,990.90

## Risk Measures as of 12-31-23

	Port Avg	S&P 500	Category
3 Yr Std Dev	18.14	17.54	16.98
3 Yr Sharpe Ratio	0.50	0.49	0.28
3 Yr Alpha	8.67	—	4.42
3 Yr Beta	1.01	—	0.98
3 Yr R-squared	81.02	—	87.34

## Top 10 Countries as of 11-30-23

	% Assets
Japan	21.65
United Kingdom	12.87
France	11.81
Switzerland	10.27
Canada	9.30
Germany	7.16
Australia	5.91
Netherlands	3.72
Spain	2.85
Sweden	2.76

## 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