

# CONTINENTAL SMALL COMPANY PORTFOLIO (I)

AS OF SEPTEMBER 30, 2017

## ABOUT DIMENSIONAL \*

Dimensional is a leading global investment firm that has been translating academic research into practical investment solutions since 1981. Guided by a strong belief in markets, Dimensional offers strategies that focus on the drivers of expected returns. The firm applies a dynamic implementation process that integrates advanced research, methodical portfolio design, and careful execution, while balancing risks, costs, and other tradeoffs that may impact performance. This approach is applied across a full suite of investment strategies to help meet the needs of investors worldwide.

## OVERVIEW

|  |  |
|--|--|
| Benchmark                              | MSCI Europe ex UK Small Cap Index (net div.) |
| Inception Date                         | Apr. 15, 1988                                |
| Ticker                                 | DFCSX  |
| CUSIP                                  | 233203702                                    |
| Assets Under Management of Master Fund | \$5.8 Billion                                |

## INVESTMENT OBJECTIVE

The investment objective of the Continental Small Company Portfolio is to achieve long-term capital appreciation. The Portfolio is a Feeder Portfolio and pursues its objective by investing substantially all of its assets in its corresponding Master Fund, The Continental Small Company Series, which has the same investment objective and policies as the Continental Small Company Portfolio.

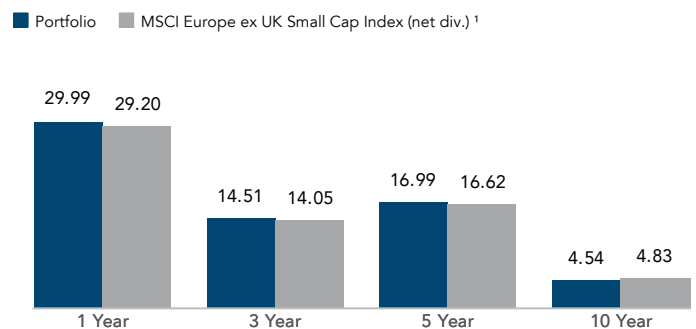
## PRINCIPAL RISKS

Risks include loss of principal and fluctuating value. Small cap securities are subject to greater volatility than those in other asset categories. International investing involves special risks such as currency fluctuation and political instability. Investing in emerging markets may accentuate these risks. Sector-specific investments can also increase investment risks. For more detail regarding the risks affecting this Portfolio, please see the Principal Risks section of the prospectus.

## CHARACTERISTICS

|  |         |
|--|---------|
| Number of Holdings                           | 1,187   |
| % in Top 10 Holdings                         | 5.96    |
| Wtd. Avg. Mkt. Cap. (Millions)               | \$3,644 |
| Price-to-Book                                | 2.00    |
| Annual Turnover (Oct. 31, 2016) <sup>2</sup> | 9%      |

## ANNUALIZED PERFORMANCE (%)



## CALENDAR YEAR RETURNS (%)

|      | PORTFOLIO | BENCHMARK |
|------|-----------|-----------|
| 2016 | 5.86%     | 2.40%     |
| 2015 | 11.45%    | 12.21%    |
| 2014 | -7.78%    | -6.96%    |
| 2013 | 39.33%    | 39.53%    |
| 2012 | 21.93%    | 24.67%    |
| 2011 | -23.48%   | -24.39%   |
| 2010 | 16.57%    | 18.37%    |
| 2009 | 44.33%    | 60.95%    |
| 2008 | -47.96%   | -53.27%   |
| 2007 | 9.45%     | 8.71%     |

Performance for the portfolio is reported net of all advisory fees and includes reinvestment of dividends and other earnings. Performance less than one year is not annualized. Performance data shown represents past performance and is no guarantee of future results. Current performance may be higher or lower than the performance shown. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. To obtain performance data current to the most recent month-end, visit [us.dimensional.com](http://us.dimensional.com).

\* "Dimensional" refers to the Dimensional separate but affiliated entities generally, rather than to one particular entity. These entities are Dimensional Fund Advisors LP, Dimensional Fund Advisors Ltd., DFA Australia Limited, Dimensional Fund Advisors Canada ULC, Dimensional Fund Advisors Pte. Ltd., and Dimensional Japan Ltd.

<sup>1</sup> The MSCI Europe ex UK Small Cap Index measures the performance of small cap securities from developed European markets, excluding the UK. MSCI data copyright MSCI 2017, all rights reserved. Indices are not available for direct investment.

<sup>2</sup> The portfolio turnover rate presented is the portfolio turnover of the Master Fund.

**GICS SECTOR ALLOCATION**

|                            |        |
|----------------------------|--------|
| Industrials                | 26.39% |
| Financials                 | 18.10% |
| Consumer Discretionary     | 13.61% |
| Information Technology     | 10.64% |
| Materials                  | 9.24%  |
| Health Care                | 7.41%  |
| Consumer Staples           | 5.49%  |
| Telecommunication Services | 3.19%  |
| Utilities                  | 2.98%  |
| Energy                     | 2.91%  |
| REITs                      | —      |

**TOP HOLDINGS**

|                               |       |
|-------------------------------|-------|
| Teleperformance               | 0.75% |
| LANXESS AG                    | 0.66% |
| Ubisoft Entertainment SA      | 0.62% |
| Edenred                       | 0.59% |
| Unione di Banche Italiane SpA | 0.59% |
| LEG Immobilien AG             | 0.58% |
| Outokumpu OYJ                 | 0.54% |
| Temenos Group AG              | 0.54% |
| Kingspan Group PLC            | 0.54% |
| Aalberts Industries NV        | 0.54% |

**TOP COUNTRIES**

|             |        |
|-------------|--------|
| Germany     | 16.88% |
| France      | 14.18% |
| Switzerland | 11.41% |
| Italy       | 10.97% |
| Sweden      | 7.73%  |

**FUND COSTS**

|                                 |       |
|---------------------------------|-------|
| Management Fee                  | 0.60% |
| Management Fee After Fee Waiver | 0.50% |
| Total Operating Expense Ratio   | 0.64% |
| Net Expense Ratio (to investor) | 0.54% |

Certain Portfolios have entered into fee waiver and/or expense assumption arrangements with the Advisor. In these cases, the Advisor has contractually agreed, under certain circumstances, to waive certain fees and/or assume certain expenses of the Portfolio. Unless otherwise stated in the prospectus, the Advisor may amend or discontinue these arrangements at any time, one year from the date of the prospectus. The net expense ratio reflects the total annual fund operating expenses of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. Please read the Portfolio's prospectus for details and more information.

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