

DFA Investment Dimensions Group — VA Short-Term Fixed Portfolio

Investment Strategy from investment's prospectus

The investment seeks to achieve a stable real return in excess of the rate of inflation with a minimum of risk. The fund seeks to achieve its investment objective by generally investing in a universe of high quality fixed income securities that typically mature in one year or less from the date of settlement. It may, however, take a large position in securities maturing within two years from the date of settlement when higher yields are available. Under normal circumstances, the fund will invest at least 80% of its net assets in fixed income securities and maintain a dollar-weighted average portfolio maturity that will not exceed one year.

Category Description: Ultrashort Bond

Ultrashort-bond portfolios invest primarily in investment-grade U.S. fixed-income issues and have durations typically of less than one year. This category can include corporate or government ultrashort bond portfolios, but it excludes international, convertible, multisector, and high-yield bond portfolios. Because of their focus on bonds with very short durations, these portfolios offer minimal interest-rate sensitivity and therefore low risk and total return potential.

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	0.12%
Net Prospectus Expense Ratio	0.12%

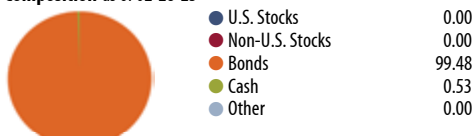
Waiver Data	Type	Exp.Date	%

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 02-28-23

Composition as of 02-28-23



Top 20 Holdings as of 02-28-23

Security	% Assets
United States Treasury Notes 0.375% 10-31-23	8.53
United States Treasury Notes 0.125% 10-15-23	7.80
United States Treasury Notes 0.25% 09-30-23	7.36
United States Treasury Notes 0.125% 08-31-23	4.91
United States Treasury Notes 0.75% 12-31-23	2.93
Westpac Banking Corp. 3.3% 02-26-24	2.83
Ontario (Province Of) 3.05% 01-29-24	2.73
Kommuninvest I Sverige AB 0.375% 02-16-24	2.60
Agence Francaise Development 3.125% 06-30-24	2.53
United States Treasury Notes 0.125% 08-15-23	2.49
FMS Wertmanagement 2.75% 01-30-24	2.37
CDP Financial Inc. 3.15% 07-24-24	2.36
Province of Alberta 3.35% 11-01-23	2.32
Canadian Imperial Bank of Commerce 3.5% 09-13-23	2.25
Inter-American Development Bank 0.25% 11-15-23	2.05
Cooperative Rabobank U.A. New York Branch 4.7442% 01-12-24	1.97
Council of Europe Development Bank 0.25% 10-20-23	1.75
Asian Development Bank 2.625% 01-30-24	1.70
Dexia Credit Local S.A. 3.25% 09-26-23	1.57
International Finance Corporation 2.875% 07-31-23	1.50
Total Number of Stock Holdings	—
Total Number of Bond Holdings	74
Annual Turnover Ratio %	74.00
Total Fund Assets (\$mil)	333.81

Volatility Analysis

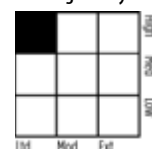
Investment



Category

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 02-28-23



Average Effective Duration	0.71
Average Effective Maturity	0.74

Risk Measures as of 03-31-23

Metric	Port Avg	BC Aggr	Category
3 Yr Std Dev	0.88	6.28	1.32
3 Yr Sharpe Ratio	-1.37	-0.60	-0.04
3 Yr Alpha	-0.72	—	0.76
3 Yr Beta	0.10	—	0.11
3 Yr R-squared	62.40	—	29.89

Morningstar Sectors as of 02-28-23

Sector	%Fund	%Category
Government	77.95	15.16
Corporate	21.52	33.01
Securitized	0.00	23.15
Municipal	0.00	0.88
Cash and Equivalents	0.53	27.75
Other	0.00	0.05

Credit Analysis as of 02-28-23

Rating	%Bonds
AAA	60
AA	39
A	1
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.

NOT A DEPOSIT — NOT FDIC INSURED — NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY — NOT GUARANTEED BY THE INSTITUTION — MAY GO DOWN IN VALUE