

# 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 05-31-23

### Composition as of 05-31-23



	% Assets
U.S. Stocks	0.00
Non-U.S. Stocks	0.00
Bonds	84.84
Cash	15.16
Other	0.00

### Top 20 Holdings as of 05-31-23

	% Assets
United States Treasury Notes 5.57197% 01-31-25	9.43
United States Treasury Notes 0.375% 10-31-23	8.46
United States Treasury Notes 0.125% 08-31-23	4.88
United States Treasury Notes 0.125% 10-15-23	4.38
United States Treasury Notes 5.54097% 04-30-25	3.13
United States Treasury Notes 0.25% 09-30-23	3.06
Westpac Banking Corp. 3.3% 02-26-24	2.79
Ontario (Province Of) 3.05% 01-29-24	2.70
Kommuninvest I Sverige AB 0.375% 02-16-24	2.59
CDP Financial Inc. 3.15% 07-24-24	2.33
Province of Alberta 3.35% 11-01-23	2.29
Canadian Imperial Bank of Commerce 3.5% 09-13-23	2.22
Inter-American Development Bank 0.25% 11-15-23	2.04
Cooperative Rabobank U.A. New York Branch 5.25642% 01-12-24	1.94
Agence Francaise Development 3.125% 06-30-24	1.80
Council of Europe Development Bank 0.25% 10-20-23	1.74
Dexia Credit Local S.A. 3.25% 09-26-23	1.55
BNG Bank N.V. 3% 09-20-23	1.48
United States Treasury Notes 5.51197% 10-31-24	1.39
Roche Holdings, Inc. 1.882% 03-08-24	1.31
Total Number of Stock Holdings	—
Total Number of Bond Holdings	64
Annual Turnover Ratio %	74.00
Total Fund Assets (\$mil)	362.81

### 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 05-31-23



Average Effective Duration	0.47
Average Effective Maturity	0.49

### Risk Measures as of 06-30-23

	Port Avg	BC Aggr	Category
3 Yr Std Dev	0.93	6.17	1.07
3 Yr Sharpe Ratio	-1.66	-0.89	-0.83
3 Yr Alpha	-0.76	—	0.02
3 Yr Beta	0.10	—	0.08
3 Yr R-squared	59.68	—	35.11

### Morningstar Sectors as of 05-31-23

	%Fund	%Category
Government	66.44	17.87
Corporate	19.35	35.80
Securitized	0.00	21.33
Municipal	0.00	0.73
Cash and Equivalents	14.22	24.24
Other	0.00	0.03

### Credit Analysis as of 04-30-23

	%Bonds
AAA	54
AA	44
A	2
BBB	0
BB	0
B	0
Below B	0
NR/NA	0

### Notes

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