

DFA Investment Dimensions Group — VA Equity Allocation Portfolio — Institutional Class

Investment Strategy from investment's prospectus

The investment seeks to achieve long-term capital appreciation. The Portfolio is a "fund of funds," which means the Portfolio generally allocates its assets among other funds managed by the Advisor. It is designed to invest substantially all of its assets in the following underlying funds: VA U.S. Large Value Portfolio, VA U.S. Targeted Value Portfolio, U.S. Core Equity 1 Portfolio, VA International Value Portfolio, VA International Small Portfolio, International Core Equity Portfolio, Emerging Markets Core Equity Portfolio, DFA International Real Estate Securities Portfolio, DFA Real Estate Securities Portfolio and U.S. Large Company Portfolio.

Category Description: Large Blend

Large-blend funds have portfolios that are fairly representative of the overall U.S. stock market in size, growth rates, and price. They tend to invest across the spectrum of U.S. industries, and owing to their broad exposure, the portfolios' returns are often similar to those of the S&P 500 Index.

Operations

Fund Inception Date	07-10-17
Initial Share Class Inception Date	07-10-17
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	0.48%
Net Prospectus Expense Ratio	0.30%

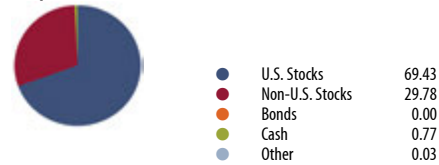
Waiver Data	Type	Exp.Date	%
Expense Ratio	Contractual	02-28-24	0.18

Portfolio Manager(s)

Jed S. Fogdall, M.B.A., University of California, Los Angeles, 2003.
 B.S., Purdue University, 1997. Since 2017.
 Allen Pu., University of California, Los Angeles. Since 2017.

Portfolio Analysis as of 05-31-23

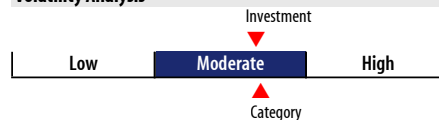
Composition as of 05-31-23



Top 10 Holdings as of 05-31-23

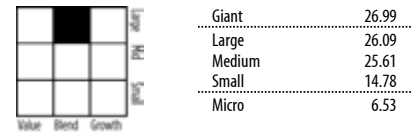
Holder	% Assets
DFA US Core Equity 1 I	27.46
DFA US Large Company I	22.07
DFA International Core Equity I	13.48
VA US Targeted Value	12.18
DFA Emerging Markets Core Equity I	8.43
VA US Large Value	6.84
VA International Small Portfolio	4.14
VA International Value Portfolio	3.08
DFA Real Estate Securities I	1.68
DFA International Real Estate Sec I	0.60
Total Number of Stock Holdings	—
Total Number of Bond Holdings	—
Annual Turnover Ratio %	—
Total Fund Assets (\$mil)	113.65

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 05-31-23



Statistics as of 05-31-23	Stk Port Avg	S&P 500	Category
P/E Ratio	12.58	19.92	19.57
P/B Ratio	1.64	3.71	3.98
P/C Ratio	6.28	12.78	13.70
GeoAvgCap (\$mil)	31,178.65	223,204.32	261,922.47

Risk Measures as of 06-30-23	Port Avg	S&P 500	Category
3 Yr Std Dev	17.82	18.19	18.01
3 Yr Sharpe Ratio	0.76	0.76	0.70
3 Yr Alpha	0.80	—	-0.52
3 Yr Beta	0.94	—	0.96
3 Yr R-squared	91.13	—	93.78

Morningstar Sectors as of 05-31-23

Sector	%Fund	S&P 500 %
Cyclical	37.61	27.56
Basic Materials	6.35	2.28
Consumer Cyclical	11.32	10.82
Financial Services	16.06	11.97
Real Estate	3.88	2.49
Sensitive	43.26	49.76
Communication Services	6.47	8.39
Energy	6.86	4.11
Industrials	12.94	8.35
Technology	16.99	28.91
Defensive	19.13	22.68
Consumer Defensive	6.55	6.62
Healthcare	10.38	13.48
Utilities	2.20	2.58

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