

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 a

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 02-28-24

Gross Prospectus Expense Ratio	.4900%
Net Prospectus Expense Ratio	.3100%

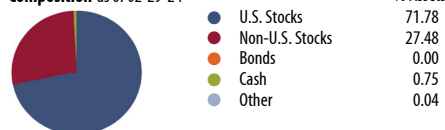
Waiver Data	Type	Exp.Date	%
Expense Ratio	Contractual	02-28-25	0.18

Portfolio Manager(s)

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

Portfolio Analysis as of 02-29-24

Composition as of 02-29-24

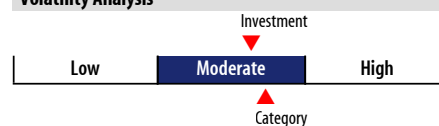


Top 0 Holdings as of 02-29-24

Top 0 Holdings as of 02-29-24	% Assets
DFA US Core Equity 1 I	28.33
DFA US Large Company I	22.64
DFA VA US Targeted Value	12.69
DFA International Core Equity I	12.51
DFA Emerging Markets Core Equity I	7.83
DFA VA US Large Value	7.15
DFA VA International Small Portfolio	3.85
DFA VA International Value Portfolio	2.90
DFA Real Estate Securities I	1.55
DFA International Real Estate Sec I	0.53
Usd	0.03

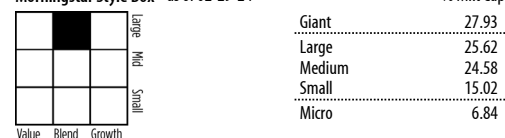
Total Number of Stock Holdings	—
Total Number of Bond Holdings	—
Annual Turnover Ratio %	—
Total Fund Assets (\$mil)	159.92

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 02-29-24



Statistics as of 02-29-24

Statistics as of 02-29-24	Stk Port Avg	S&P 500	Category
P/E Ratio	14.70	21.23	20.60
P/B Ratio	1.87	4.01	4.33
P/C Ratio	8.47	14.45	14.52
GeoAvgCap(\$mil)	40,116.77	270,108.49	327,625.22

Risk Measures

Risk Measures as of 03-31-24	Port Avg	S&P 500	Category
3 Yr Std Dev	16.98	17.60	17.33
3 Yr Sharpe Ratio	0.38	0.54	0.46
3 Yr Alpha	-2.41	—	-1.10
3 Yr Beta	0.92	—	0.95
3 Yr R-squared	91.50	—	93.93

Morningstar Sectors as of 02-29-24

Morningstar Sectors as of 02-29-24	%Fund	S&P 500 %
Cyclical	37.73	27.72
Basic Materials	5.73	2.09
Consumer Cyclical	11.64	10.79
Financial Services	16.79	12.53
Real Estate	3.57	2.31
Sensitive	45.21	51.66
Communication Services	6.51	8.89
Energy	6.65	3.71
Industrials	12.86	8.23
Technology	19.19	30.83
Defensive	17.06	20.62
Consumer Defensive	5.64	5.93
Healthcare	9.62	12.56
Utilities	1.80	2.13

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