

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 02-28-21

| | |
|--------------------------------|-------|
| Gross Prospectus Expense Ratio | 0.21% |
| Net Prospectus Expense Ratio | 0.21% |

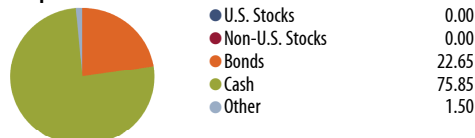
| Waiver Data | Type | Exp.Date | % |
|-------------|------|----------|---|
| | | | |

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 08-31-21

Composition as of 08-31-21



Top 19 Holdings as of 08-31-21

| Holder | % Assets |
|--|----------|
| Landeskreditbank Baden-Wuerttemberg Foerderbank 0.39844% 03-15-22 | 2.92 |
| International Bank for Reconstruction and Development 0.18% 01-13-23 | 2.40 |
| African Development Bank 0.12888% 12-15-21 | 2.37 |
| European Bank For Reconstruction & Development 0.31% 08-19-22 | 2.32 |
| United States Treasury Notes 0.08901% 04-30-23 | 2.23 |
| Swedish Export Credit Corporation 1.04831% 12-19-22 | 1.80 |
| United States Treasury Notes 0.10401% 01-31-23 | 1.42 |
| Asian Development Bank 0.12888% 12-15-21 | 1.28 |
| The Toronto-Dominion Bank 0.26265% 06-02-23 | 1.25 |
| Inter-American Development Bank 0.30579% 09-16-22 | 1.23 |
| Nederlandse Waterschapsbank N.V. 0.18888% 12-15-21 | 1.07 |
| European Investment Bank 0.33317% 06-10-22 | 0.98 |
| Kommunalbanken AS 0.20838% 02-24-22 | 0.89 |
| Eurofima FRN 0.22475% 03-11-22 | 0.71 |
| International Finance Corporation 0.29888% 12-15-21 | 0.36 |
| European Bank For Reconstruction & Development 0.30641% 03-13-23 | 0.28 |
| The Toronto-Dominion Bank 0.29% 01-06-23 | 0.25 |
| Swedish Export Credit Corporation 0.239% 12-13-21 | 0.25 |
| International Finance Corporation 0.14% 06-30-23 | 0.14 |
| Total Number of Stock Holdings | — |
| Total Number of Bond Holdings | 17 |
| Annual Turnover Ratio % | 97.00 |
| Total Fund Assets (\$mil) | 282.36 |

Volatility Analysis

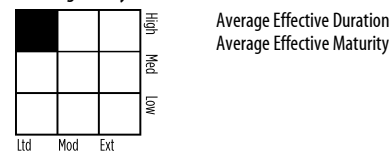
Investment



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 08-31-21



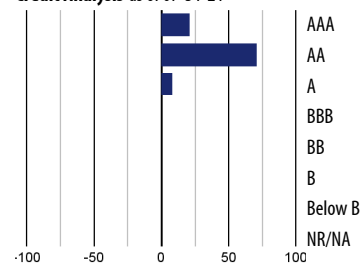
Risk Measures as of 09-30-21

| Metric | Port Avg | BC Aggr |
|-------------------|----------|---------|
| 3 Yr Std Dev | 0.40 | 3.54 |
| 3 Yr Sharpe Ratio | 1.06 | 1.23 |
| 3 Yr Alpha | 0.08 | — |
| 3 Yr Beta | 0.03 | — |
| 3 Yr R-squared | 27.84 | — |

Morningstar Sectors as of 08-31-21

| Sector | %Fund |
|----------------------|-------|
| Government | 22.65 |
| Corporate | 1.50 |
| Securitized | 0.00 |
| Municipal | 0.00 |
| Cash and Equivalents | 75.85 |
| Other | 0.00 |

Credit Analysis as of 07-31-21



Notes

This material is authorized for client use only when preceded by accompanied by a Disclosure Statement, a product prospectus, 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