

# DFA Investment Dimensions Group — VA U.S. Large Value Portfolio

## Investment Strategy from investment's prospectus

The investment seeks long-term capital appreciation. The fund purchases a broad and diverse group of readily marketable securities of large U.S. companies that the Advisor determines to be value stocks. As a non-fundamental policy, under normal circumstances, it will invest at least 80% of its net assets in securities of large cap U.S. companies. The fund may purchase or sell futures contracts and options on futures contracts for U.S. equity securities and indices, to increase or decrease equity market exposure based on actual or expected cash inflows to or outflows from the Portfolio.

Past name: DFA VA Large Value Portfolio.

## Category Description: Large Value

Large-value funds invest primarily in big U.S. companies that are less expensive or growing more slowly than other large-cap stocks. These funds often feature investments in energy, financial or manufacturing sectors.

## Operations

Fund Inception Date	01-12-95
Initial Share Class Inception Date	01-12-95
Advisor	Dimensional Fund Advisors LP
Subadvisor	—

## Fees and Expenses as of 02-28-21

Gross Prospectus Expense Ratio	0.27%
Net Prospectus Expense Ratio	0.27%

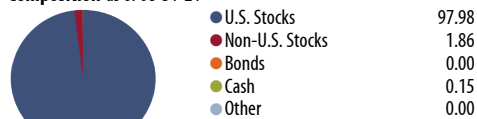
Waiver Data	Type	Exp.Date	%

## Portfolio Manager(s)

Jed S. Fogdall. M.B.A., University of California, Los Angeles, 2003. B.S., Purdue University, 1997. Since 2012.  
 Joel P. Schneider. M.B.A., University of Chicago (Booth). B.S., Iowa State University. Since 2019.

## Portfolio Analysis as of 08-31-21

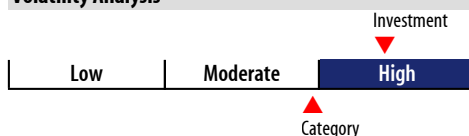
### Composition as of 08-31-21



### Top 20 Holdings as of 08-31-21

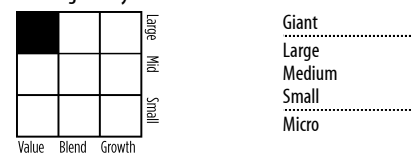
Company	% Assets
JPMorgan Chase & Co	3.26
Comcast Corp Class A	2.81
Pfizer Inc	2.62
Intel Corp	2.20
AT&T Inc	1.97
Berkshire Hathaway Inc Class B	1.84
Bank of America Corp	1.71
Charter Communications Inc Class A	1.56
Exxon Mobil Corp	1.44
Morgan Stanley	1.42
Thermo Fisher Scientific Inc	1.37
CVS Health Corp	1.35
Walmart Inc	1.34
The Walt Disney Co	1.28
Goldman Sachs Group Inc	1.27
Citigroup Inc	1.21
Anthem Inc	1.19
Danaher Corp	1.02
Micron Technology Inc	0.99
Cigna Corp	0.96
Total Number of Stock Holdings	366
Total Number of Bond Holdings	—
Annual Turnover Ratio %	12.00
Total Fund Assets (\$mil)	621.42

## Volatility Analysis



In the past, this investment has shown a wide range of price fluctuations relative to other investments. This investment may experience significant price increases in favorable markets or undergo large price declines in adverse markets. Some of this risk may be offset by owning other investments that follow different investment strategies.

## Morningstar Style Box™ as of 08-31-21



## Statistics as of 08-31-21

Statistic	Stk Port Avg	S&P 500
P/E Ratio	13.18	20.14
P/B Ratio	1.93	3.86
P/C Ratio	8.48	14.23
GeoAvgCap(\$mil)	63,092.04	201,739.88

## Risk Measures as of 09-30-21

Metric	Port Avg	S&P 500
3 Yr Std Dev	23.26	18.81
3 Yr Sharpe Ratio	0.39	0.83
3 Yr Alpha	-9.00	—
3 Yr Beta	1.16	—
3 Yr R-squared	88.18	—

## Morningstar Sectors as of 08-31-21

Sector	%Fund
Cyclical	36.75
Basic Materials	6.69
Consumer Cyclical	7.25
Financial Services	22.34
Real Estate	0.47
Sensitive	41.14
Communication Services	11.12
Energy	6.98
Industrials	12.80
Technology	10.24
Defensive	22.10
Consumer Defensive	5.56
Healthcare	16.33
Utilities	0.21

## Notes

This material is authorized for client use only when preceded accompanied by a Disclosure Statement, a product prospectus and/or informational brochure containing more information. These can be obtained from your investment pr and should be read carefully before investing or sending mon

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