

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

## Investment Strategy from investment's prospectus

The investment seeks long-term capital appreciation. The fund, using a market capitalization weighted approach, purchases a broad and diverse group of readily marketable securities of U.S. small and mid cap companies that the Advisor determines to be value stocks with higher profitability. As a non-fundamental policy, it will invest at least 80% of its net assets in securities of 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 Small Value Portfolio.

## Category Description: Small Value

Small-value funds invest in small-caps with valuations and growth rates below other small-cap peers. They tend to invest in manufacturing, financial and energy sectors.

## Operations

Fund Inception Date	10-03-95
Initial Share Class Inception Date	10-03-95
Advisor	Dimensional Fund Advisors LP
Subadvisor	—

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

Gross Prospectus Expense Ratio	0.38%
Net Prospectus Expense Ratio	0.38%

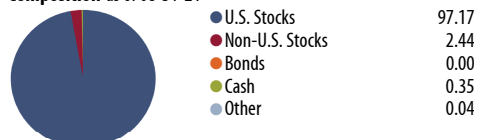
Waiver Data	Type	Exp.Date	%

## 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 2015.

## Portfolio Analysis as of 08-31-21

### Composition as of 08-31-21



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

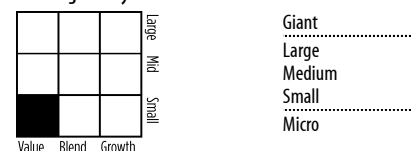
Company	% Assets
Devon Energy Corp	0.74
Athene Holding Ltd Class A	0.69
Jones Lang LaSalle Inc	0.68
Arrow Electronics Inc	0.67
Reliance Steel & Aluminum Co	0.66
Steel Dynamics Inc	0.63
Lincoln National Corp	0.58
AutoNation Inc	0.57
Alcoa Corp	0.56
Toll Brothers Inc	0.53
Invesco Ltd	0.51
Amerco Inc	0.51
Santander Consumer USA Holdings Inc	0.51
Darling Ingredients Inc	0.50
Flex Ltd	0.48
Molson Coors Beverage Co Shs -B- Non-Voting	0.47
BorgWarner Inc	0.46
Everest Re Group Ltd	0.46
Concentrix Corp Ordinary Shares	0.45
Dick's Sporting Goods Inc	0.45
Total Number of Stock Holdings	1234
Total Number of Bond Holdings	—
Annual Turnover Ratio %	23.00
Total Fund Assets (\$mil)	502.81

## 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	10.96	20.14
P/B Ratio	1.35	3.86
P/C Ratio	5.55	14.23
GeoAvgCap(\$mil)	3,439.31	201,739.88

## Risk Measures as of 09-30-21

Metric	Port Avg	S&P 500
3 Yr Std Dev	30.34	18.81
3 Yr Sharpe Ratio	0.43	0.83
3 Yr Alpha	-9.29	—
3 Yr Beta	1.43	—
3 Yr R-squared	78.68	—

## Morningstar Sectors as of 08-31-21

Sector	%Fund
Cyclical	51.19
Basic Materials	8.17
Consumer Cyclical	14.34
Financial Services	27.46
Real Estate	1.22
Sensitive	38.04
Communication Services	3.12
Energy	7.01
Industrials	17.99
Technology	9.92
Defensive	10.77
Consumer Defensive	5.46
Healthcare	4.79
Utilities	0.52

## Notes

This material is authorized for client use only when preceded accompanied by a Disclosure Statement, a product prospectus, prospectus and/or informational brochure containing more 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 A FEDERAL GOVERNMENT AGENCY — NOT GUARANTEED BY THE INSTITUTION — MAY GO DOWN IN VALUE