

# 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

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 02-28-23

Gross Prospectus Expense Ratio	.2900%
Net Prospectus Expense Ratio	.2900%

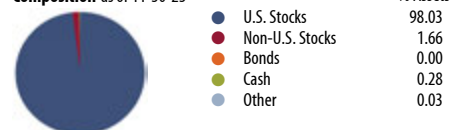
Waiver Data	Type	Exp.Date	%
—	—	—	—

## 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.S., University of Minnesota. B.S., Iowa State University. Since 2015.

## Portfolio Analysis as of 11-30-23

### Composition as of 11-30-23

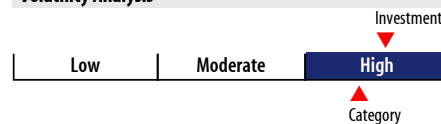


### Top 0 Holdings as of 11-30-23

	% Assets
PulteGroup Inc	0.77
Toll Brothers Inc	0.63
Arrow Electronics Inc	0.59
HF Sinclair Corp	0.48
WestRock Co	0.48
Penske Automotive Group Inc	0.47
United States Steel Corp	0.47
Amkor Technology Inc	0.46
Murphy Oil Corp	0.45
Universal Health Services Inc Class B	0.44
TechnipFMC PLC	0.43
Knight-Swift Transportation Holdings Inc Class A	0.42
PVH Corp	0.42
BorgWarner Inc	0.41
Unum Group	0.41
Taylor Morrison Home Corp	0.40
Gap Inc	0.40
Mohawk Industries Inc	0.39
Matador Resources Co	0.38
American Equity Investment Life Holding Co	0.38

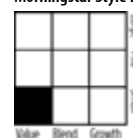
Total Number of Stock Holdings	1346
Total Number of Bond Holdings	—
Annual Turnover Ratio %	19.00
Total Fund Assets (\$mil)	642.86

## 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 11-30-23



### % Mkt Cap

Giant	0.00
Large	0.07
Medium	8.69
Small	55.57
Micro	35.67

### Statistics as of 11-30-23

	Stk Port Avg	S&P 500	Category
P/E Ratio	9.97	19.85	10.76
P/B Ratio	1.09	3.83	1.30
P/C Ratio	4.56	13.90	5.75
GeoAvgCap(\$mil)	2,589.43	241,605.20	3,914.64

### Risk

#### Measures

as of 12-31-23

	Port Avg	S&P 500	Category
3 Yr Std Dev	22.22	17.54	21.38
3 Yr Sharpe Ratio	0.71	0.49	0.49
3 Yr Alpha	7.14	—	2.20
3 Yr Beta	1.01	—	0.96
3 Yr R-squared	62.62	—	61.81

### Morningstar Sectors as of 11-30-23

	%Fund	S&P 500 %
Cyclical	51.37	28.24
Basic Materials	6.64	2.19
Consumer Cyclical	17.24	11.01
Financial Services	26.23	12.52
Real Estate	1.26	2.52
Sensitive	37.29	50.65
Communication Services	2.61	8.58
Energy	9.29	3.89
Industrials	15.99	8.37
Technology	9.40	29.81
Defensive	11.36	21.12
Consumer Defensive	4.78	6.11
Healthcare	6.39	12.67
Utilities	0.19	2.34

## 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