

As of 09/30/2024



# US Large Cap Value ETF

## DFLV

### US large cap value equity solution targeting higher expected returns

#### OVERVIEW

Inception Date	12/06/2022
Listing Date	12/07/2022
Exchange	NYSE Arca
Assets Under Management	\$2.5B
CUSIP	25434V666
Intraday Value Ticker	DFLV.IV
Benchmark (Bench.)	Russell 1000 Value Index
Gross Expense Ratio	0.24%
Net Expense Ratio (to Investor)	0.22%

**Investment Objective:** To achieve long-term capital appreciation

#### Consistent, Value-Added Exposure

Uses reliable information in prices to target higher expected returns within value stocks

#### Flexible Implementation

A daily flexible process allows us to maintain consistent emphasis on higher expected return securities through time

#### Competitively Priced

Priced within the lowest quartile of Morningstar category peers

### Performance

PERIODIC PERFORMANCE: ANNUALIZED RETURNS	NAV	Market Price	Bench.
3 Months	7.21%	7.04%	9.43%
1 Year	26.52%	26.42%	27.76%
Since Inception	14.92%	14.88%	14.99%

CALENDAR YEAR RETURNS	NAV	Bench.
2023	12.46%	11.46%

#### DISCLOSURES

Fee and expense information as of the prospectus dated 02/28/2024. The Portfolio has entered into fee waiver and/or expense assumption arrangements with the advisor. In these cases, the advisor has contractually agreed, under certain circumstances, to waive certain fees and/or assume certain expenses of the Portfolio. The fee waiver will remain in effect through February 28, 2025, and may only be terminated by the Portfolio's Board of Directors/Trustees prior to that date. The net expense ratio reflects the gross expense ratio of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. The gross expense ratio reflects the Total Annual Fund Operating Expenses as disclosed in the prospectus. Please read the Portfolio's prospectus for details and more information.

Regarding Competitively Priced statement: Comparison against funds in its Morningstar peer category as of September 30, 2024.

**Performance data shown represents past performance and is no guarantee of future results. Current performance may be higher or lower than the performance shown. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. To obtain the most recent month-end performance data, visit [www.dimensionalfund.com](http://www.dimensionalfund.com).** Performance includes reinvestment of dividends and other earnings. Returns for periods shorter than one year are not annualized. For ETFs, the market price return is calculated from closing prices as determined by the fund's listing exchange.

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### Characteristics

EQUITY CHARACTERISTICS	Fund	Bench.
Number of Companies	335	859
Wtd. Avg. Mkt. Capitalization (Millions)	\$155,358	\$171,862
Aggregate Price-to-Book	2.23	2.68
Wtd. Avg. Profitability	0.27	0.37

EQUITY ALLOCATION BY SECTOR	Fund	Bench.
Financials	23.69%	21.05%
Industrials	13.96%	14.72%
Health Care	13.77%	15.54%
Energy	12.53%	6.72%
Information Technology	10.92%	9.07%
Other	25.14%	32.90%



### TOP EQUITY HOLDINGS BY COMPANY

JPMorgan Chase & Co	4.67%
Exxon Mobil Corp	4.16%
Berkshire Hathaway Inc	2.16%
Chevron Corp	1.98%
Cisco Systems Inc	1.63%
Verizon Communications Inc	1.54%
Comcast Corp	1.52%
AT&T Inc	1.29%
ConocoPhillips	1.25%
Salesforce Inc	1.21%

### About Dimensional

Dimensional is a leading global investment firm that has been translating academic research into practical investment solutions since 1981. Guided by a strong belief in markets, Dimensional offers strategies that focus on the drivers of expected returns. The firm applies a dynamic implementation process that integrates advanced research, methodical portfolio design, and careful execution, while balancing risks, costs, and other tradeoffs that may impact performance.

#### PRINCIPAL RISKS

Because the value of your investment in the Portfolio will fluctuate, there is the risk that you will lose money. An investment in the Portfolio is not a deposit of a bank and is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. The Portfolio's principal risks include: equity market risk, profitability investment risk, value investment risk, market trading risk, premium/discount risk, derivatives risk, securities lending risk, operational risk, cyber security risk, and large shareholder risk. For more information regarding the Portfolio's principal risks, please see the prospectus.

#### DISCLOSURES

Profitability is measured as operating income before depreciation and amortization minus interest expense, scaled by book.

Sectors are classified according to GICS sector. GICS was developed by and is the exclusive property of MSCI and S&P Dow Jones Indices LLC, a division of S&P Global. Holdings are subject to change. Numbers may not total 100% due to rounding.

The Russell 1000 Value Index measures the performance of Russell 1000 companies with lower price-to-book ratios and lower forecasted growth values. Frank Russell Company is the source and owner of the trademarks, service marks and copyrights related to the Russell Indexes. Indices are not available for direct investment.

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