

Dimensional US Equity Core Plus Index

DFAUECP

US equity market index designed to offer broad diversification with a strong emphasis on areas of the market that research has shown to outperform over time.

OVERVIEW

Ticker	DFAUECP
Return Type	Excess Return
Live Date	11/14/2024
Base Date	1/1/2004
Rebalance Frequency	Monthly

Time-Tested Manager

Draws on Dimensional’s more than 40 years of experience in delivering research-based, systematic investment solutions.

Designed to Outperform

Pursues higher expected returns by emphasizing smaller cap, value, and higher profitability stocks.

Broad Diversification

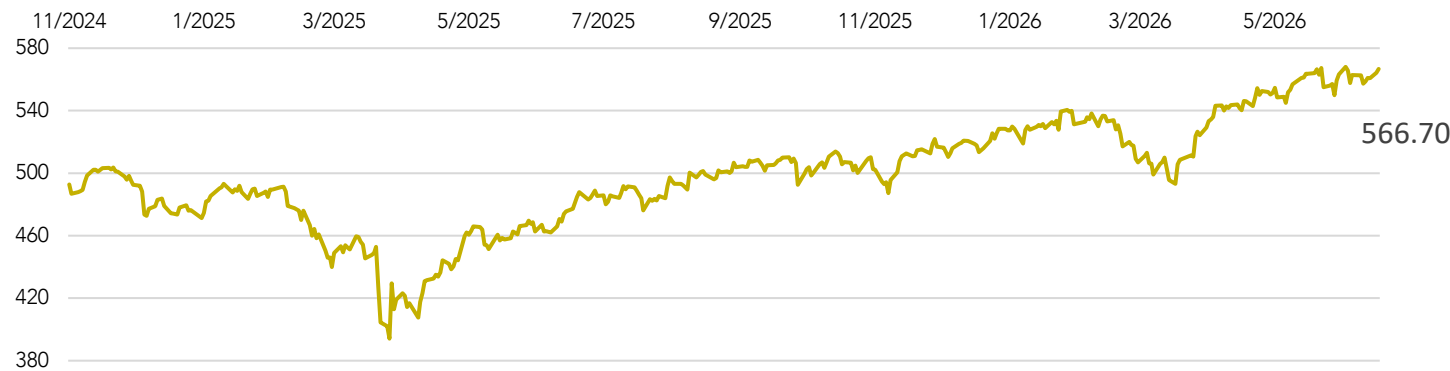
Offers broadly diversified exposure across an opportunity set of more than 2,500+ companies.

Performance

PERIODIC PERFORMANCE: ANNUALIZED RETURNS

	YTD	1 Year	Since Live 11/14/2024
● US Equity Core Plus Index	10.37%	18.77%	8.98%

HISTORICAL INDEX LEVELS



The Dimensional US Equity Core Plus Index is not available for direct investment. One or more financial products based on or related to the Index (a “Financial Product”) may be available through third-party issuers. Prospective investors of such Financial Products should refer to the offering documents of the Financial Product for applicable terms and conditions. Dimensional has no obligation or liability in connection with the administration, marketing or selling of a Financial Product.

The Dimensional US Equity Core Plus Index is rebalanced monthly and calculated in excess of a daily accrual of the effective federal-funds rate (EFFR), less a constant markdown (synthetic dividend) of 1.2% on an annual basis.

Past performance is no guarantee of future results. Indices are not available for direct investment; therefore, their performance does not reflect the expenses associated with the management of an actual portfolio.

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Characteristics

UNDERLYING COMPONENTS AND TARGET WEIGHTS

	Ticker	Target Weight ¹
Dimensional US Core Equity 2 ETF	DFAC	60.0%
Dimensional US Large Cap Vector ETF	DFVX	12.5%
Dimensional US High Profitability ETF	DUHP	12.5%
Dimensional US Small Cap Value ETF	DFSV	15.0%

	Number of Companies	Weighted Avg. Market Cap (millions)	Aggregate Price-to-Book	Weighted Avg. Profitability
US Equity Core Plus Index	2,548	\$792,837	3.23	0.50

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.

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

1. The Index Committee of Dimensional Fund Advisors LP may adjust the ETF constituents and/or target weights from time to time depending on market conditions, ETF liquidity, and other factors deemed relevant in the committee's discretion.

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The Dimensional US Equity Core Plus Index is not available for direct investment. There is no guarantee of index success. Diversification neither assures a profit nor guarantees against loss in a declining market. Risks include loss of principal and fluctuating value. Small cap securities are subject to greater volatility than those in other asset categories. Value investing is subject to risk that may cause underperformance compared to other equity investment strategies.

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