

# US SMALL CAP VALUE PORTFOLIO (I)

AS OF MARCH 31, 2026

## 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. This approach is applied across a full suite of investment strategies to help meet the needs of investors worldwide.

## OVERVIEW

|                              |                          |
|------------------------------|--------------------------|
| Benchmark                    | Russell 2000 Value Index |
| Inception Date               | Mar. 02, 1993            |
| Ticker                       | DFSVX                    |
| CUSIP                        | 233203819                |
| Fund Assets Under Management | \$17.4 Billion           |

## INVESTMENT OBJECTIVE

The investment objective of the U.S. Small Cap Value Portfolio is to achieve long-term capital appreciation.

## 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, small company risk, value investment risk, profitability investment risk, derivatives risk, securities lending risk, operational risk, and cyber security risk. For more information regarding the Portfolio's principal risks, please see the prospectus.

## CHARACTERISTICS

|                                |         |
|--------------------------------|---------|
| Number of Holdings             | 1,038   |
| % in Top 10 Holdings           | 7.99    |
| Wtd. Avg. Mkt. Cap. (Millions) | \$5,423 |
| Price-to-Book                  | 1.20    |
| Annual Turnover (10/31/2025)   | 7%      |

## ANNUALIZED PERFORMANCE (%)



## CALENDAR YEAR RETURNS (%)

|      | PORTFOLIO | BENCHMARK |
|------|-----------|-----------|
| 2025 | 8.38%     | 12.59%    |
| 2024 | 9.57%     | 8.05%     |
| 2023 | 18.91%    | 14.65%    |
| 2022 | -3.52%    | -14.48%   |
| 2021 | 39.84%    | 28.27%    |
| 2020 | 2.23%     | 4.63%     |
| 2019 | 18.12%    | 22.39%    |
| 2018 | -15.13%   | -12.86%   |
| 2017 | 7.21%     | 7.84%     |
| 2016 | 28.26%    | 31.74%    |

Performance for the portfolio is reported net of all advisory fees and includes reinvestment of dividends and other earnings. Performance less than one year is not annualized. 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 performance data current to the most recent month-end, visit [www.dimensional.com](http://www.dimensional.com).

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<sup>1</sup> The Russell 2000 Value Index measures the performance of Russell 2000 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. Investment Products • Not FDIC Insured • Not Bank Guaranteed • May Lose Value • Dimensional Fund Advisors does not have any bank affiliates.

**SECTOR ALLOCATION**

|                        |        |
|------------------------|--------|
| Financials             | 27.22% |
| Industrials            | 15.50% |
| Energy                 | 14.58% |
| Consumer Discretionary | 13.90% |
| Health Care            | 6.61%  |
| Materials              | 6.54%  |
| Information Technology | 6.05%  |
| Consumer Staples       | 5.62%  |
| Communication Services | 2.53%  |
| Real Estate            | 0.79%  |
| Utilities              | 0.66%  |
| REITs                  | —      |

**TOP HOLDINGS**

|  |       |
|--|-------|
| BorgWarner Inc                           | 0.91% |
| Elanco Animal Health Inc                 | 0.91% |
| HF Sinclair Corp                         | 0.88% |
| APA Corp                                 | 0.86% |
| Ovintiv Inc                              | 0.83% |
| Webster Financial Corp                   | 0.74% |
| Invesco Ltd                              | 0.74% |
| Darling Ingredients Inc                  | 0.72% |
| Permian Resources Corp                   | 0.71% |
| Knight-Swift Transportation Holdings Inc | 0.69% |

**FUND COSTS**

|                                 |       |
|---------------------------------|-------|
| Management Fee                  | 0.28% |
| Gross Expense Ratio             | 0.31% |
| Net Expense Ratio (to investor) | 0.31% |

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