

# Dimensional US Equity Core Plus Index

The Dimensional US Equity Core Plus Index is a 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.

## The Dimensional Difference

### 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.

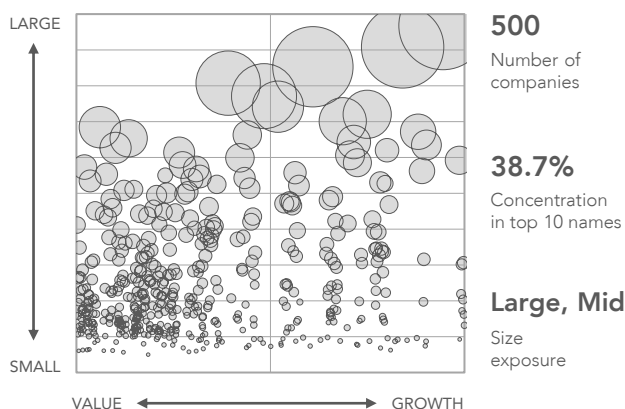
### Broad Diversification

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

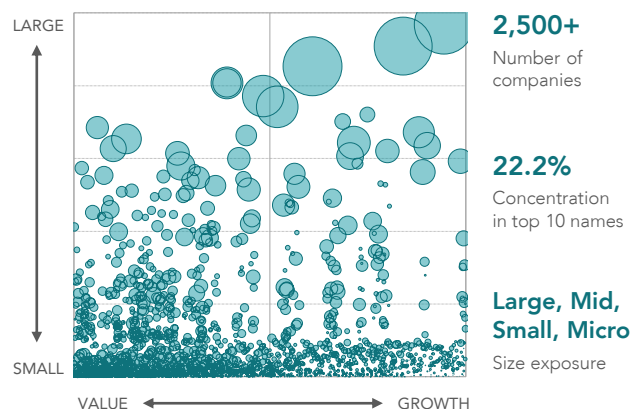
## How Diversified are You, Really?<sup>1</sup>

The Dimensional US Equity Core Plus Index provides greater diversification across thousands of names in the large, mid, small, and micro segments of the market. Investors who only allocate to the S&P 500 Index are exposed to heightened concentration risk and miss out on small caps, a higher expected return area of the market based on decades of research.

### S&P 500 Index<sup>2</sup>



### Dimensional US Equity Core Plus Index<sup>2</sup>



### Index Selection Considerations

Investors seeking higher expected returns may dial up their emphasis on the Dimensional US Equity Core Plus Index.



## DIMENSIONAL AT A GLANCE<sup>3</sup>

# 1981

Firm  
Founding

# \$777B

AUM across  
asset classes

# One

Investment  
philosophy

## GLOSSARY

**Diversification:** Holding many securities or types of investments in a portfolio, often for the purpose of mitigating risk associated with owning a single security or type of investment.

**Equity Market:** A market that involves the purchase and sale of stocks, typically conducted on trading exchanges. Also known as the stock market.

**Expected Return:** an estimate of average anticipated returns informed by historical data.

**Growth Stock:** A stock trading at a high price relative to a measure of fundamental value, such as book value or earnings.

**Large Cap:** Refers to a company with a relatively large market capitalization.

**Market Capitalization:** The total market value of a company's outstanding shares, computed as price times shares outstanding.

**Price-to-Book Ratio (P/B):** The ratio of a firm's market value to its book value, where market value is computed as price multiplied by shares outstanding and book value is the value of stockholder's equity as reported on a company's balance sheet.

**Profitability:** A company's operating income before depreciation and amortization minus interest expense scaled by book equity.

**Small Cap:** Refers to stocks with a relatively small market capitalization.

**Value Stock:** A stock trading at a low price relative to measures of economic value such as book value or earnings.

## DISCLOSURES

The Dimensional US Equity Core Plus Index is a 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. The Index is comprised of Dimensional ETFs based on target weights, rebalanced monthly. Constituent ETFs and their current target weights include the Dimensional US Core Equity 2 ETF (60.0%), Dimensional US Large Cap Vector ETF (12.5%), Dimensional US High Profitability ETF (12.5%), and Dimensional US Small Cap Value ETF (15.0%). At each rebalance, the Index redistributes weight in the eligible ETFs according to the Index's ETF target weight distribution. The data used at rebalance will be the most recent end-of-day prices of the ETF components. 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.

The Index is an "excess return" index, meaning its return reflects the investment return of its component ETFs (including reinvestment of all dividends and distributions), which is then further 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.

This information is not meant to constitute investment advice, a recommendation of any securities product or investment strategy (including account type), or an offer of any services or products for sale, nor is it intended to provide a sufficient basis on which to make an investment decision. Investors should consult with a financial professional regarding their individual circumstances before making investment decisions.

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.

Index live date is November 14, 2024.

**Risks:** 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 which may cause underperformance compared to other equity investment strategies.

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1. Companies are plotted on price-to-book (horizontal axis) and market capitalization (vertical axis). The size of the dots is proportional to companies' weight in the index. In the US, Large Cap is defined as approximately the largest 90% of market capitalization and Small Cap the smallest 10%. Holdings are subject to change. The criteria Dimensional uses for assessing securities on company size, relative price, and profitability are subject to change from time to time and may differ from the criteria a third-party sponsor may use. Indices are not available for

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2. Constituents as of December 31, 2024.

3. Firmwide assets under management in USD (billions) as of December 31, 2024.