

As of 03/31/2024



# US Small Cap Value ETF

## DFSV

**US small cap value equity solution targeting higher expected returns.**

### OVERVIEW

|                                 |                          |
|---------------------------------|--------------------------|
| Inception Date                  | 02/23/2022               |
| Listing Date                    | 02/24/2022               |
| Exchange                        | NYSE Arca                |
| Assets Under Management         | \$2.9B                   |
| CUSIP                           | 25434V815                |
| Intraday Value Ticker           | DFSV.IV                  |
| Benchmark (Bench.)              | Russell 2000 Value Index |
| Total Operating Expense Ratio   | 0.31%                    |
| Net Expense Ratio (to Investor) | 0.31%                    |

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

### Consistent, Value-Added Exposure

Uses reliable information in prices to target higher expected return securities within value stocks and is implemented with a daily flexible process to maintain consistent exposure through time.

### Flexible Implementation

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

### Competitively Priced

Priced within the lowest quartile of Morningstar category peers.

## Performance

| PERIODIC PERFORMANCE:<br>ANNUALIZED RETURNS | NAV    | Market<br>Price | Bench. |
|---|--------|-----------------|--------|
| 3 Months                                    | 3.67%  | 3.56%           | 2.90%  |
| 1 Year                                      | 22.43% | 22.41%          | 18.75% |
| Since Inception                             | 11.30% | 11.29%          | 4.61%  |

| CALENDAR YEAR RETURNS | NAV    | Bench. |
|-----------------------|--------|--------|
| 2023                  | 19.23% | 14.65% |

## DISCLOSURES

Certain Portfolios have 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. Unless otherwise stated in the prospectus, the Advisor may amend or discontinue these arrangements at any time, one year from the date of the prospectus. The net expense ratio reflects the total annual fund operating expenses of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. 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 March 31, 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                      | 974     | 1,412   |
| Wtd. Avg. Mkt. Capitalization (Millions) | \$3,865 | \$3,027 |
| Aggregate Price-to-Book                  | 1.20    | 1.36    |
| Wtd. Avg. Profitability                  | 0.19    | 0.13    |

| EQUITY ALLOCATION BY SECTOR | Fund   | Bench. |
|-----------------------------|--------|--------|
| Financials                  | 25.84% | 23.64% |
| Industrials                 | 19.26% | 14.86% |
| Consumer Discretionary      | 15.63% | 11.03% |
| Energy                      | 12.34% | 10.10% |
| Materials                   | 7.31%  | 4.99%  |
| Other                       | 19.63% | 35.37% |



### TOP EQUITY HOLDINGS BY COMPANY

|                           |       |
|---------------------------|-------|
| PVH Corp                  | 0.76% |
| Mohawk Industries Inc     | 0.69% |
| Murphy Oil Corp           | 0.64% |
| FNB Corp/PA               | 0.64% |
| PBF Energy Inc            | 0.63% |
| Commercial Metals Co      | 0.62% |
| Taylor Morrison Home Corp | 0.61% |
| Elanco Animal Health Inc  | 0.60% |
| Assured Guaranty Ltd      | 0.59% |
| Avnet Inc                 | 0.59% |

### 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, small company 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.

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