

# Better Together

Complementing S&P 500 exposure with the Dimensional US Small Cap Value Systematic Index

## DIMENSIONAL US SMALL CAP VALUE SYSTEMATIC INDEX

The Dimensional US Small Cap Value Systematic Index provides exposure to small cap value stocks in the US, a higher expected return segment of the market based on decades of research.

- Designed by a pioneer in small cap value investing
- Draws on decades of rigorous academic research
- Pursues higher expected returns

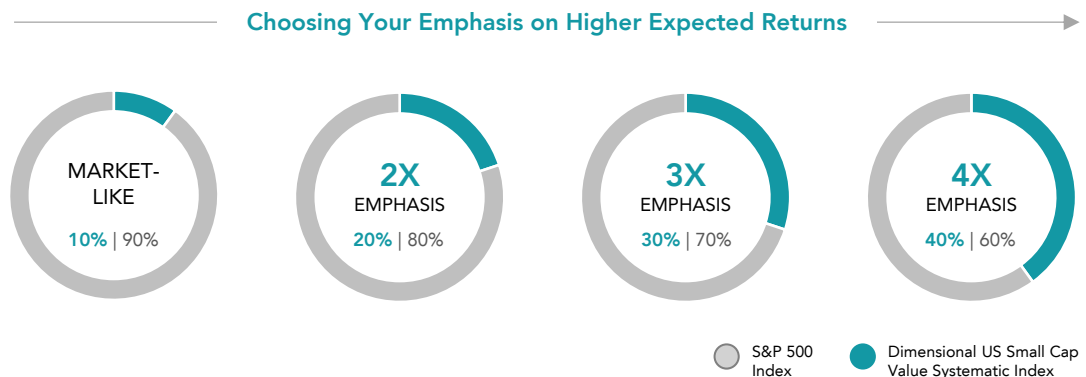
## COMPLEMENTARY COVERAGE<sup>2</sup>

Adding the Dimensional US Small Cap Value Systematic Index to your S&P 500 exposure provides focused coverage in a higher-expected-return segment of the market and potential diversification benefits, including reduced risk, more consistent returns, and improved long-term performance.<sup>1</sup>



## ALLOCATION CONSIDERATIONS

Investors can choose a market-like allocation or dial up their emphasis on higher expected returns by increasing emphasis on the Dimensional US Small Cap Value Index.



1. Diversification neither assures a profit nor guarantees against losses in a declining market.  
 2. The Dimensional US Small Cap Value Systematic Index has a live date of February 9, 2023. Holdings shown prior to the live date are hypothetical and do not represent actual holdings of the Index. Hypothetical holdings are calculated with the benefit of hindsight and did not exist at the time shown. Other time periods selected may have different results. Hypothetical characteristics are provided for informational purposes only to indicate historical results had the Index been calculated at the time.

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## DIMENSIONAL AT A GLANCE<sup>1</sup>

**30+**  
Years of small  
cap value investing

**1981**  
Firm  
Founding

**\$584B**  
AUM across  
asset classes

**One**  
Investment  
philosophy

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## 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.

**Expected Return:** the percentage increase in value a person may anticipate from an investment based on the level of risk associated with the investment, calculated as the mean value of the probability distribution of possible returns.

**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.

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## DISCLOSURES

**This information is provided for registered investment advisors and institutional investors and is not intended for public use.**

Indices are not available for direct investment. There is no guarantee of index success. The S&P 500 index is a market-capitalization-weighted index that measures the performance of large cap equity securities in the US market. The index comprises 500 leading large cap companies. © 2023 S&P Dow Jones Indices LLC, a division of S&P Global. All rights reserved.

**Risks:** Risks include loss of principal and fluctuating value. Small cap securities are subject to greater volatility than those in other asset categories. Value indices are subject to risk, which may cause underperformance compared to other equity indices.

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1. Firmwide assets under management in USD (billions) and number of offices as of December 31, 2022.