

Dimensional Investing is about implementing the great ideas in finance for our clients.

DIMENSIONAL AT A GLANCE

As at 31 December 2021

40 **\$679 B** **1,400+** **One**

Years since founding

In firmwide assets
under management,
USD (in billions)

Employees in 13
global offices

Investment philosophy

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01

An enduring belief in the
POWER *of* MARKETS

Capital Markets Have Rewarded
Long-Term Investors

Growth of \$1 USD, Jan. 1970–Dec. 2020



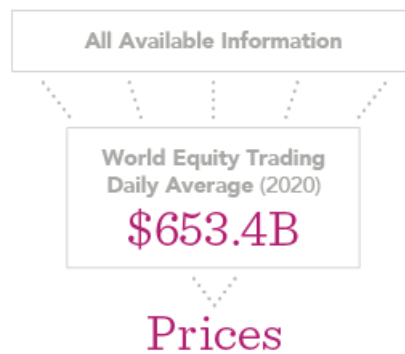
At Dimensional, our investment approach is based on a belief in markets.

Rather than attempting to predict the future or outguess others, we draw information about expected returns from the market itself—leveraging the collective knowledge of its millions of buyers and sellers as they set security prices.

Trusting markets to do what they do best—drive information into prices—frees us to spend time where we believe we have an advantage, namely in how we interpret the research, how we design and manage portfolios, and how we service our clients. We take a less subjective, more systematic approach to investing—an approach we can implement consistently and

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EMBRACE MARKET PRICING



The market is an effective information-processing machine. Each day, the world equity markets process billions of dollars in trades between buyers and sellers—and the real-time information they bring helps set prices.



DAVID BOOTH
Founder and Executive Chairman

“The number of managers that can successfully pick stocks are fewer than you’d expect by chance. So, why even play that game? You don’t need to.”



Applying in Sight from FINANCIAL SCIENCE

Breakthroughs in Modern Finance

1966	EFFICIENT MARKET HYPOTHESIS
1973	INTERTEMPORAL CAPM
1981	SMALL CAP INVESTING
1983	TERM STRUCTURE
1992	VALUE BREAKTHROUGH
2012	PROFITABILITY

Today

Tomorrow

Dimensional was built around a set of ideas bigger than the firm itself. With a confidence in markets, deep connections to the academic community and a focus on implementation, we go where the science leads, and continue to pursue new insights, both large and small, that can benefit our clients.



Dimensional's investment approach is grounded in economic theory and backed by decades of empirical research.

Our internal team of researchers works closely with leading financial economists to better understand where returns come from.

Research has shown that securities offering higher expected returns share certain characteristics, which we call *dimensions*. To be considered a dimension, these characteristics

[Learn More](#)

THE EVOLUTION OF INDEXING AND DIMENSIONAL



EUGENE FAMA

Nobel laureate, 2013 Professor, University of Chicago; Dimensional Director; Consultant, Dimensional Fund Advisors LP

“We’re very careful in looking at new research that comes along and making sure it’s robust.”



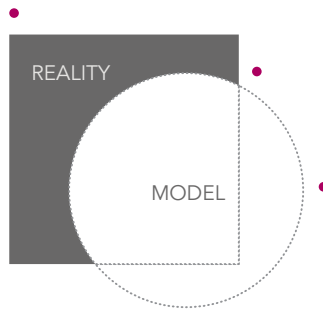
Understanding what drives returns is the starting point. From here, we focus on fine-tuning our method of capturing them.

We structure broadly diversified portfolios that emphasise the dimensions of higher expected returns, while addressing the tradeoffs that arise when executing portfolios.

Every day our portfolio managers and traders seek to balance costs against expected returns and diversification. We work for the slightest expected gain, as every incremental improvement

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THE GAP BETWEEN REALITY
AND A MODEL



Academic models provide useful insight, but they are incomplete. It's in the gap between reality and a model where sound judgment and experience matter.



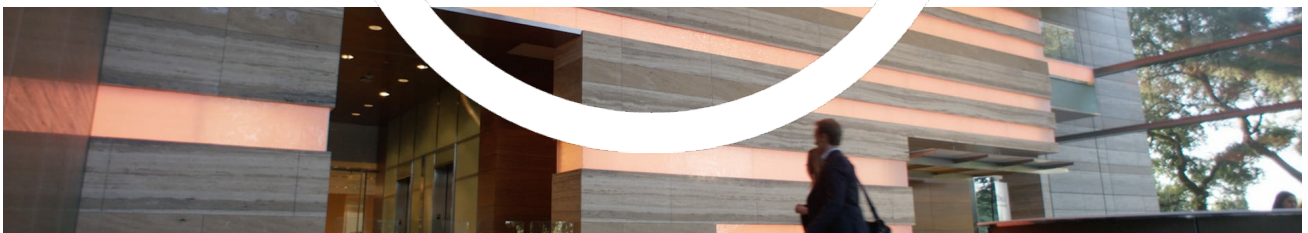
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[Dimensional Stories: Models](#)
(03:07)



GERARD O'REILLY
Co-Chief Executive Officer and Chief Investment Officer

*"The nuance and expertise is like knowledge and
information are implemented in a real test, not in the backtest."*



03

A commitment
TO OUR CLIENTS

Dimensional Investing is about providing a successful

investment experience.

That means more than just returns. It means offering peace of mind because investors know that a transparent approach backed by decades of research is powering every decision.

Markets go up and they go down. The goal of Dimensional Investing is to help people be

[Learn More](#)

AT THE HEART OF DIMENSIONAL INVESTING



DAVE BUTLER
Co-Chief Executive Officer

“The client experience has always been, and will continue to be, why we do what we do.”

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† The information provided is not intended to provide a sufficient basis on which to make an investment decision.

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