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# Short-Term Extended Quality Portfolio

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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.

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission.

**Consider the investment objectives, risks, and charges and expenses of the Dimensional funds carefully before investing. For this and other information about the Dimensional funds, please read the prospectus carefully before investing. Prospectuses are available by calling Dimensional Fund Advisors collect at (512) 306-7400 or at [dimensional.com](http://dimensional.com).**

Dimensional funds are distributed by DFA Securities LLC.

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# Agenda

- Dimensional
- Fixed Income Platform Overview
- Investment Philosophy
- Portfolio Implementation
- Strategy Summary
- Appendix

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# Dimensional

# Our Commitment to the Client Experience

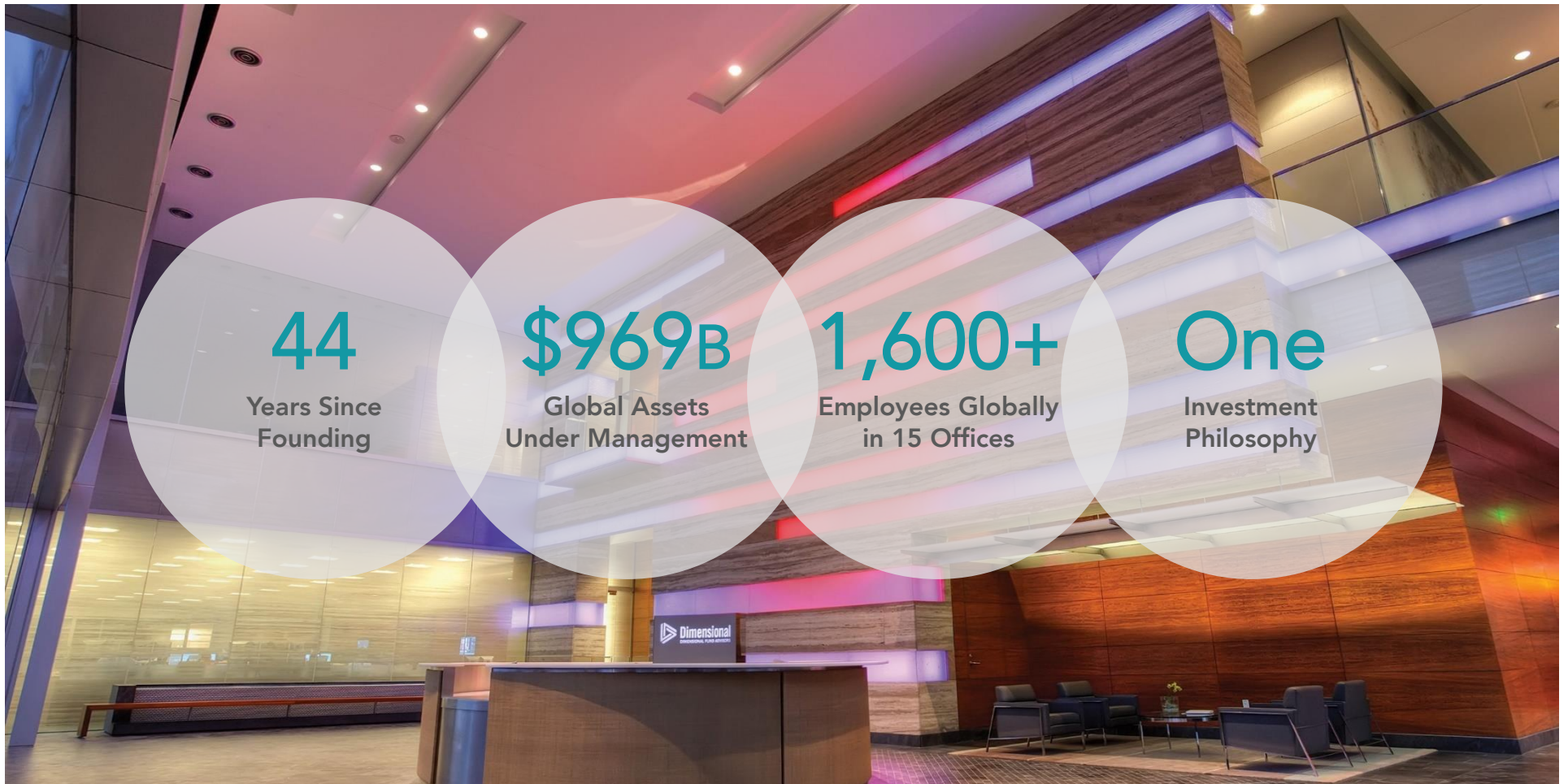
Lead with solutions and education, not products.

Offer an approach people can stick with, even in tough times.

Advocate that when investors win, everybody wins.

# Dimensional at a Glance

As of March 31, 2026

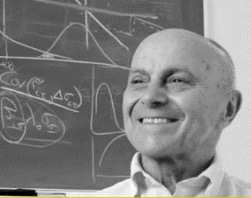





Assets in US dollars.

"Dimensional" refers to the Dimensional separate but affiliated entities generally, rather than to one particular entity. These entities are Dimensional Fund Advisors LP, Dimensional Fund Advisors Ltd., Dimensional Ireland Limited, DFA Australia Limited, Dimensional Fund Advisors Canada ULC, Dimensional Fund Advisors Pte. Ltd., Dimensional Japan Ltd., and Dimensional Hong Kong Limited.

# A Heritage of Leading Research

The bar for research at Dimensional has been set by the best in the field

|  |   |   |  |
|--|---|---|--|
|  |  |  |  |
| NOBEL LAUREATE, 2013   |   | NOBEL LAUREATE, 1997  |  |
| <b>Eugene Fama</b><br>University of Chicago                                      | <b>Kenneth French</b><br>Dartmouth College  | <b>Robert Merton</b><br>MIT   | <b>Robert Novy-Marx</b><br>University of Rochester                                 |

Dimensional Director and Consultant, Dimensional,<sup>1</sup> 1981–present


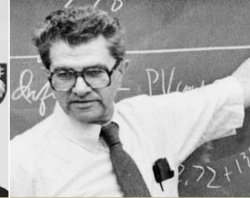

Consultant, Dimensional,<sup>1</sup> 1986–present

Dimensional Director, 2006–present

Director, Dimensional US Mutual Funds, 2003–2009

Resident Scientist, Dimensional Holdings Inc., 2009–present

Consultant, Dimensional<sup>1</sup> 2014–present

|   |   |   |
|---|---|---|
|  |  |  |
| NOBEL LAUREATE, 2022  | NOBEL LAUREATE, 1990  | NOBEL LAUREATE, 1997  |
| <b>Douglas Diamond</b><br>University of Chicago                                     | <b>Merton Miller</b><br>University of Chicago                                       | <b>Myron Scholes</b><br>Stanford University   |

Independent Director, Dimensional US Mutual Funds, 2017–2021

Lead Independent Director, Dimensional US Mutual Funds and ETF Trust, 2022–present

Independent Director, Dimensional US Mutual Funds, 1981–2000

Independent Director, Dimensional US Mutual Funds, 1981–2012

Lead Independent Director, Dimensional US Mutual Funds, 2013–2021

**“At Dimensional, we don’t jump on every new idea that comes along. We’re looking for what will stand up over a long period of time.”**

Eugene Fama  
Nobel laureate, 2013

1. Dimensional Fund Advisors LP.

"Dimensional Directors" refers to the Board of Directors of the general partner of Dimensional Fund Advisors LP.

# Implementation Requires Expertise

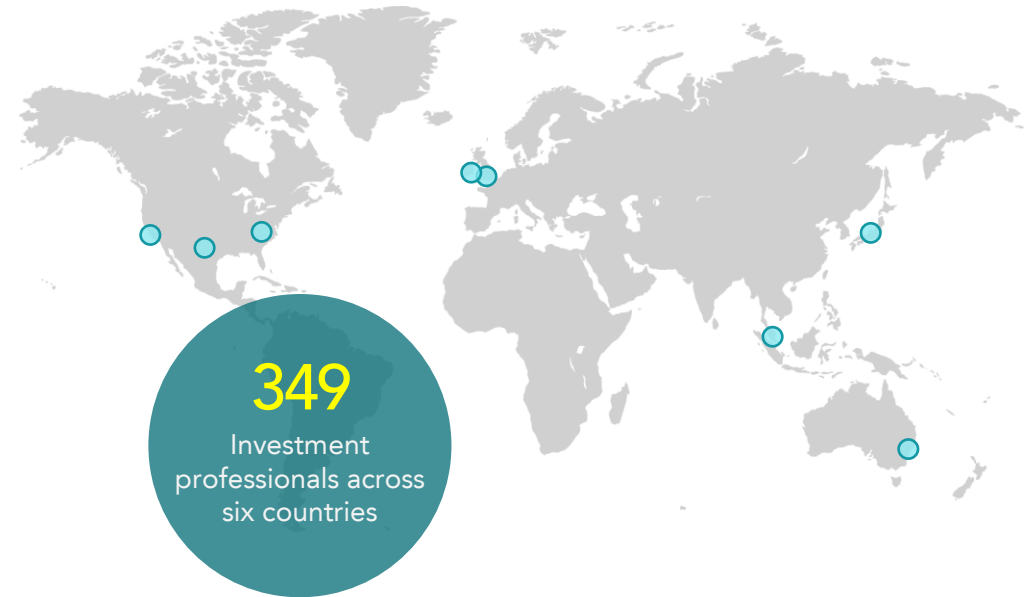
Adding value over benchmarks and peers through cost-efficient portfolio management, design, and trading



**GERARD K. O'REILLY, PhD**  
Co-Chief Executive Officer  
and Co-Chief Investment Officer



**SAVINA RIZOVA, PhD**  
Co-Chief  
Investment Officer



## Research



**WEI DAI, PhD**  
Global Head  
of Research

## Investment Engineering



**PETE DILLARD**  
Global Head of  
Investment Engineering

## Investment Solutions



**MARLENA LEE, PhD**  
Global Head of  
Investment Solutions



**ISABELLE WILLIAMS**  
Deputy Head of  
Investment Solutions

## Portfolio Management



**JED FOGDALL**  
Global Head  
of Portfolio  
Management



**DAVE PLECHA**  
Global Head  
of Fixed Income



**JOE KOLERICH**  
Head of Fixed  
Income, Americas



**PAUL FOLEY**  
Head of  
EMEA Portfolio  
Management



**MARY PHILLIPS**  
Deputy Head  
of Portfolio  
Management,  
North America



**ALLEN PU, PhD**  
Deputy Head  
of Portfolio  
Management,  
North America



**JOEL SCHNEIDER**  
Deputy Head  
of Portfolio  
Management,  
North America

## Trading



**RYAN WILEY**  
Global Head of  
Equity Trading



**JASON LAPPING**  
Head of  
International  
Equity Trading



**DAVID LaRUSSO**  
Head of Fixed  
Income Trading

# We Want to Change the Way People Think About Investing

Public markets set prices fairly—in real time

Financial science is at the core of sound investments

Implementation makes a big difference

Consistent results, across strategies and over time,  
set money managers apart

A robust investment philosophy empowers you  
to focus on what matters

# Global Fixed Income Team

Dedicated to consistent implementation of investment strategies

## PORTFOLIO MANAGEMENT

● Years of industry experience ● Years of firm experience

### Austin

|  |    |    |
|--|----|----|
| Joseph Kolerich, <i>Head of Fixed Income, Americas</i> | 33 | 25 |
| Lacey Huebel, <i>CFA, Senior PM</i>                    | 15 | 14 |
| Alan Hutchison, <i>Senior PM</i>                       | 27 | 19 |
| Parker Dixon   | 3  | 3  |
| Shawn Doty   | 20 | 8  |
| Grace Ritch  | 4  | 4  |

### Charlotte

|   |    |    |
|---|----|----|
| Kipp Cummins, <i>CFA, Head of EMEA Fixed Income</i> | 19 | 14 |
| Travis Meldau, <i>Senior PM</i>                     | 22 | 14 |
| Brett Balasa, <i>CFA</i>                            | 10 | 9  |
| Alex Degernes                                       | 17 | 10 |
| Dheeraj Nalabolu                                    | 7  | 6  |
| Philip Thompson                                     | 5  | 3  |

## TRADING

### Austin

|  |    |    |
|--|----|----|
| David LaRusso, <i>Head of Fixed Income Trading</i> | 25 | 25 |
| Daman Cuzmanes, <i>Senior Trader</i>               | 19 | 8  |
| Robert Richardson, <i>Senior Trader</i>            | 27 | 14 |
| Quinn Kauss  | 8  | 6  |

### Charlotte

|            |   |   |
|------------|---|---|
| Yaohsun Li | 5 | 3 |
|------------|---|---|

### Santa Monica

|  |    |    |
|--|----|----|
| Claudette Higdon, <i>Senior Trader</i> | 26 | 26 |
|--|----|----|

### London

|                                       |    |   |
|---------------------------------------|----|---|
| Odin Costa, <i>CFA, Senior Trader</i> | 10 | 7 |
| Niall O'Donnell, <i>PhD</i>           | 5  | 1 |

### Santa Monica

|   |    |    |
|---|----|----|
| David Plecha, <i>CFA, Global Head of Fixed Income</i> | 39 | 37 |
| Alexander Fridman, <i>PhD, CFA, FRM, Senior PM</i>    | 21 | 13 |
| Ryan Haselton, <i>Senior PM</i>                       | 17 | 11 |
| David Shao, <i>CFA, Senior PM</i>                     | 19 | 19 |

### London

|                               |    |   |
|-------------------------------|----|---|
| Redwald Aspinall, <i>CFA</i>  | 3  | 3 |
| Randeep Gill, <i>CFA, FRM</i> | 12 | 4 |
| Federica Merlino              | 10 | 6 |
| Jack Rolfe                    | 4  | 4 |

### Singapore

|  |    |    |
|--|----|----|
| Joel Kim, <i>CFA, Chief Executive Officer, Asia ex-Japan and Head of Fixed Income, International</i> | 28 | 9  |
| Archit Soni, <i>Senior PM</i>  | 13 | 10 |

### Sydney

|                               |    |   |
|-------------------------------|----|---|
| Henry Herkes, <i>CFA</i>      | 8  | 8 |
| Justin Shaw                   | 4  | 4 |
| Timo Zauner, <i>Senior PM</i> | 19 | 9 |

### Tokyo

|               |    |   |
|---------------|----|---|
| Sho Nishiuchi | 18 | 4 |
|---------------|----|---|

## PORTFOLIO STRATEGISTS

### Austin

|  |    |    |
|--|----|----|
| Douglas Longo, <i>Head of Fixed Income Portfolio Strategists</i> | 22 | 12 |
| Wan J. Kim, <i>Senior Investment Strategist</i>                  | 27 | 6  |
| Kirsten Anderson   | 5  | 2  |
| Sooyeon Mirda, <i>CFA, Senior Investment Strategist</i>          | 11 | 7  |

### Charlotte

|                           |    |   |
|---------------------------|----|---|
| Andrew Crum               | 7  | 4 |
| Jackie Pincus, <i>CFA</i> | 16 | 3 |

## Investment Committee

- Implementation and daily oversight
- 14 members, including David Plecha and Joseph Kolerich (see left)
- Average 26 years of firm experience

## Investment Research Committee

- Long-term, strategic focus
- 16 members, including David Plecha (see left), and including two Nobel laureates

## Research

- Synthesis of client needs and financial theory into investment solutions
- 30+ professionals, including 15+ PhDs

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# Fixed Income Overview

# Systematic Fixed Income Solutions

AUM (USD, billions) as of March 31, 2026



## Assets by Category

|                     |         |
|---------------------|---------|
| Core                | \$102.9 |
| Credit              | \$18.2  |
| Municipal           | \$10.5  |
| Inflation Protected | \$8.5   |
| Government          | \$8.5   |
| ESG <sup>1</sup>    | \$7.6   |

## Assets by Duration

|                         |        |
|-------------------------|--------|
| Intermediate and Longer | \$88.7 |
| Short                   | \$28.0 |
| Ultra Short             | \$31.9 |

## Assets by Region

|                   |        |
|-------------------|--------|
| US                | \$97.4 |
| Global and Non-US | \$51.2 |

Earliest strategy  
inception in  
1983

Based upon  
rigorous  
academic  
research

Uses reliable  
information in  
prices to position  
toward higher  
expected returns

Systematic  
implementation  
and execution

Competitively  
priced solutions

1. Assets categorized as having an ESG focus are also included in the above categories.

"Dimensional" refers to the Dimensional separate but affiliated entities generally, rather than to one particular entity. These entities are Dimensional Fund Advisors LP, Dimensional Fund Advisors Ltd., Dimensional Ireland Limited, DFA Australia Limited, Dimensional Fund Advisors Canada ULC, Dimensional Fund Advisors Pte. Ltd., Dimensional Japan Ltd., and Dimensional Hong Kong Limited.

All assets in US dollars.

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# Investment Philosophy

# Dimensional Investing



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**“It’s 10% having a good idea and 90% implementing that idea and making it work. Dimensional has been making it work for decades.”**

Robert Merton  
Nobel laureate, 1997

# Term Spreads and Expected Term Premiums

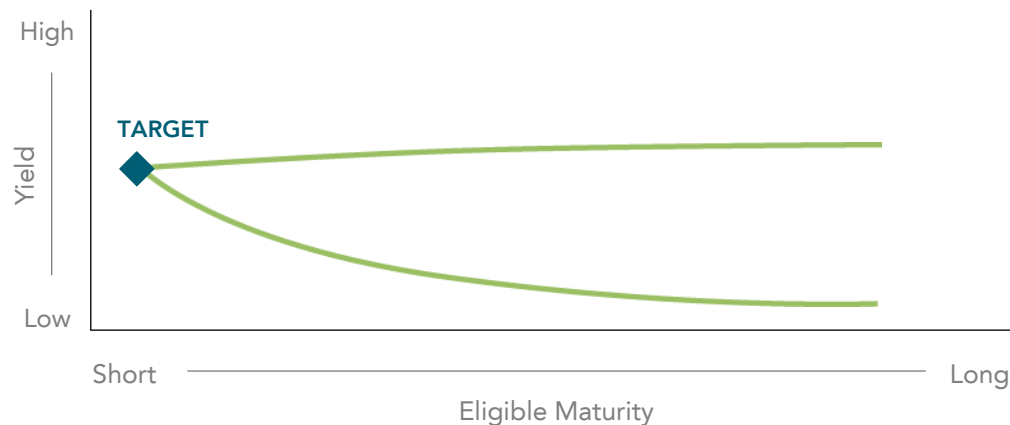
Using information in spreads to seek higher expected returns

## NORMAL YIELD CURVE



- On average, wide term spreads are associated with higher term premiums.
  - Lengthen duration, target highest/steepest segments of yield curve.
- On average, narrow term spreads are associated with lower term premiums.
  - Shorten duration, target shorter maturities.

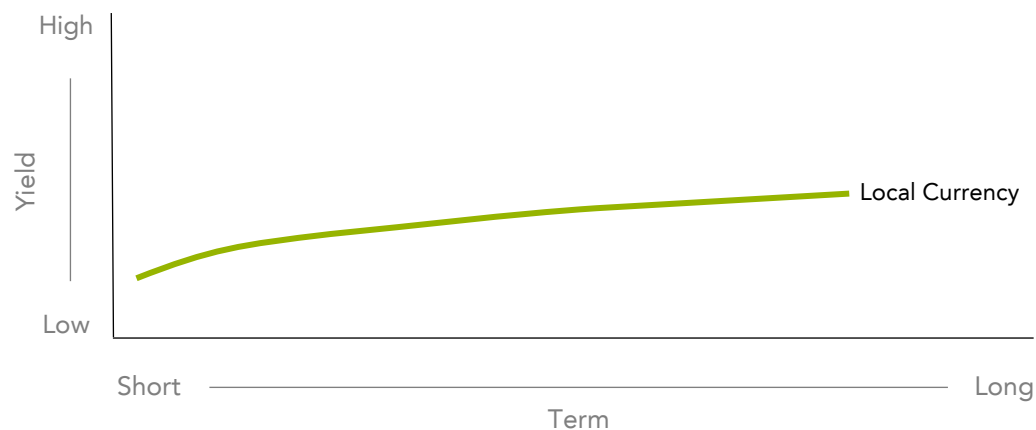
## FLAT/INVERTED YIELD CURVE



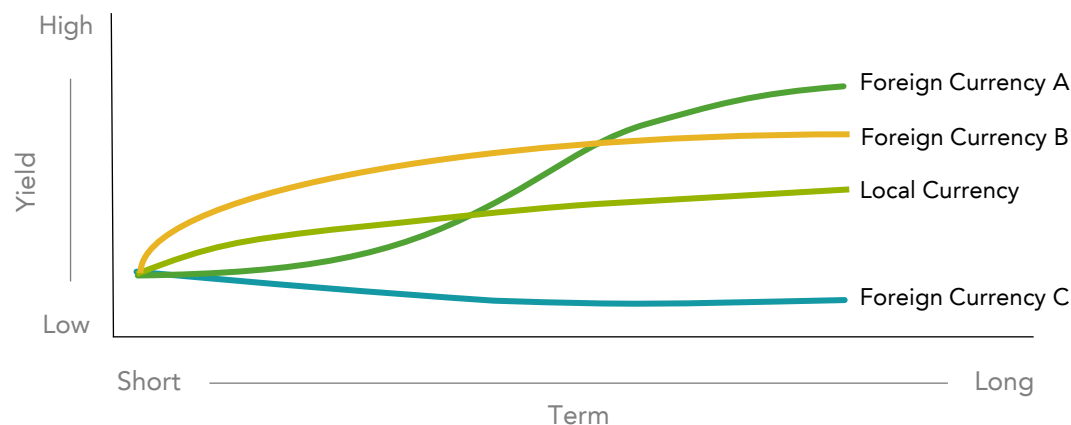
# Global Term Spreads and Expected Term Premiums

Expanding the opportunity set

## DOMESTIC MARKET INVESTOR



## GLOBAL, CURRENCY-HEDGED INVESTOR



- Reliable relationships exist between current term spreads and future term premiums globally.
- Global yield curves may exhibit different term spreads offering a broadened opportunity set.
- Since yields across countries do not move in lock-step, investors can reduce expected volatility by diversifying across many yield curves using global bonds.

# Credit Spreads and Expected Credit Premiums

Using information in spreads to seek higher expected returns



- Narrow credit spreads generally lead to lower credit premiums. In this case, we may apply a greater focus on higher-quality bonds.
- Wide credit spreads generally lead to higher credit premiums. In this case, we may increase allocation to lower-quality bonds.
- This variable credit approach helps balance the tradeoff between credit exposure and credit premiums and improve expected returns.

# Integrated, Market-Driven Approach

Pursuing expected term and credit premiums in a broadly diversified portfolio

## Term: Yield Curve Shape

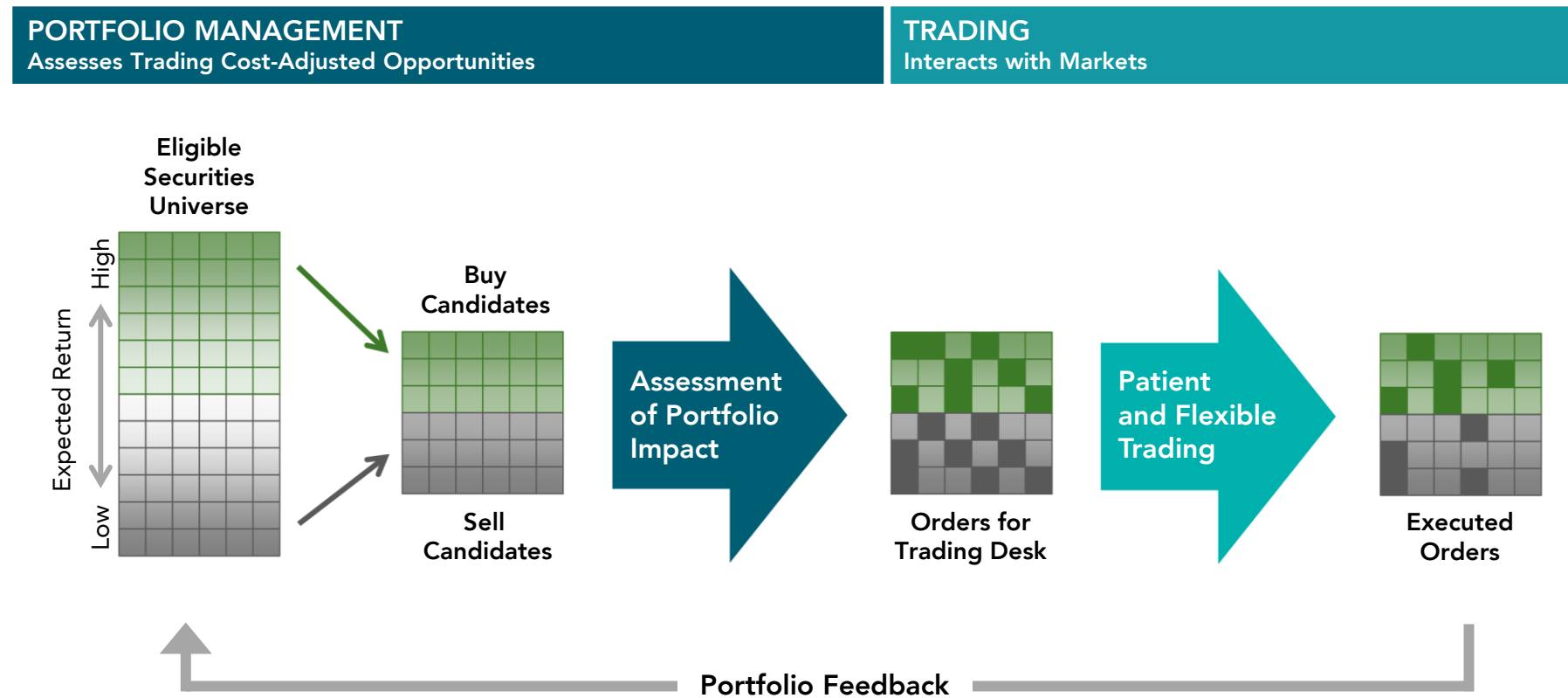
|                |        | NORMAL   | FLAT/INVERTED   |
|----------------|--------|--|---|
| Credit Spreads | WIDE   | <ul style="list-style-type: none"> <li>• Longer duration</li> <li>• Lower credit quality</li> </ul>  | <ul style="list-style-type: none"> <li>• Shorter duration</li> <li>• Lower credit quality</li> </ul>  |
|                | NARROW | <ul style="list-style-type: none"> <li>• Longer duration</li> <li>• Higher credit quality</li> </ul> | <ul style="list-style-type: none"> <li>• Shorter duration</li> <li>• Higher credit quality</li> </ul> |

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# Portfolio Implementation

# Integrated Fixed Income Portfolio Management and Trading

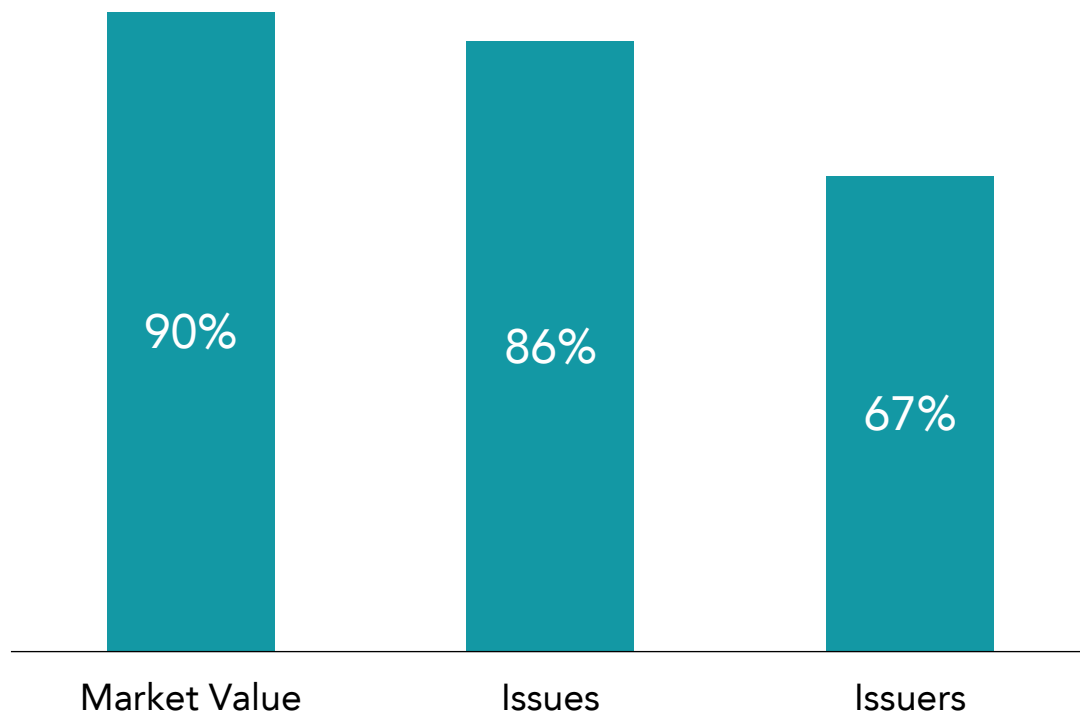
Pursuing higher expected returns and cost-effective execution



# TRACE Provides Global Issuer Coverage

Bonds in multiple currencies can be monitored from US dollar-denominated debt

PERCENTAGE OF GLOBAL CORPORATE ISSUERS LINKED TO TRACE<sup>1</sup>



- TRACE can enable market-based credit monitoring for global issuers.
- Credit quality of issuers with bonds in multiple currencies can be inferred from their USD-denominated debt.

As of June 30, 2017.

1. Bond is considered linked if parent company has TRACE prints.

Global issuers is the Bloomberg Global Aggregate Corporate Index. Bloomberg data provided by Bloomberg.

Countries included are: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Japan, Luxembourg, Norway, New Zealand, Singapore, Spain, Sweden, Switzerland, UK, and USA.

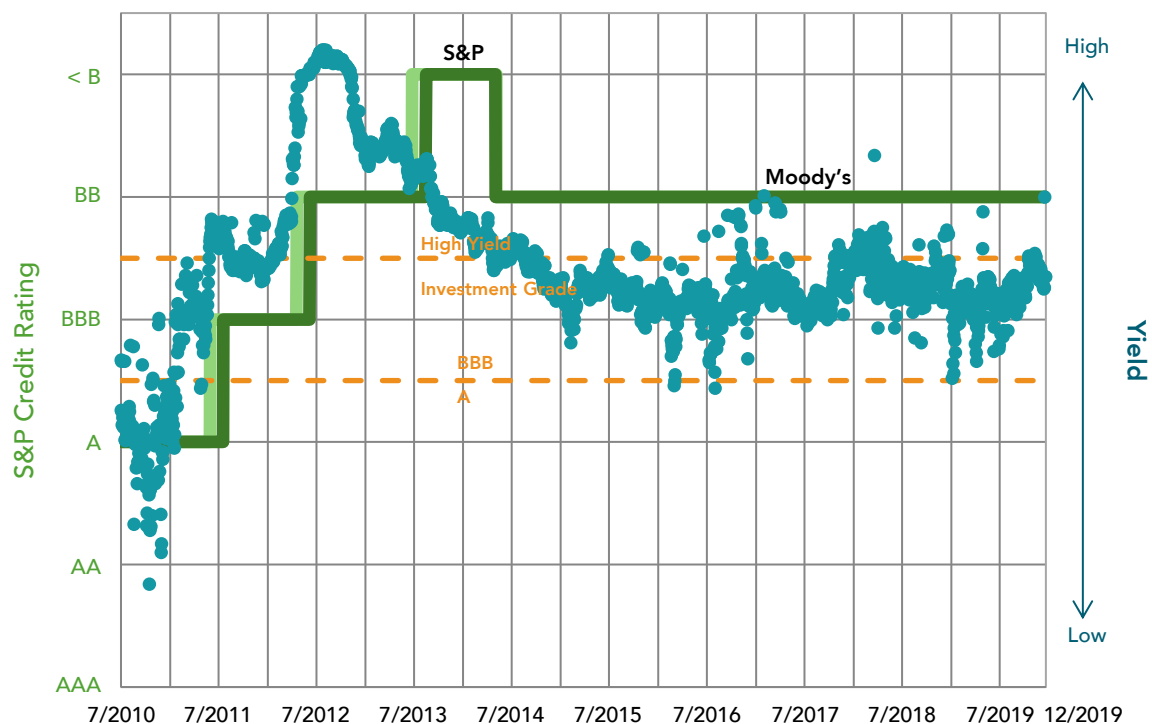
Sources: Bloomberg Barclays POINT, Bloomberg TRACE data.

The Trade Reporting and Compliance Engine (TRACE) is the Financial Industry Regulatory Authority, Inc. (FINRA) developed vehicle that facilitates the mandatory reporting of over the counter secondary market transactions in eligible fixed income securities. All broker/dealers who are FINRA member firms have an obligation to report transactions in corporate bonds to TRACE under a Securities & Exchange Commission (SEC) approved set of rules.

# Market-Based Credit Ratings vs. NRSROs<sup>1</sup>

Market information can be used to evaluate issuer credit quality

SAMPLE SECURITY: TRACE PRINTS (JULY 2010–DECEMBER 2019)

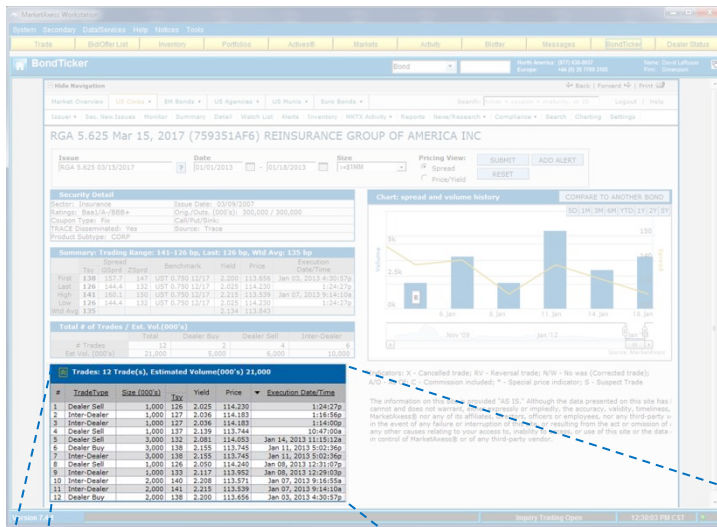


- Dimensional believes that market prices for liquid bonds reflect all relevant information, risk, expected returns, and market participants' expectations.
- Given that, we rely upon prices/yields to reflect risk of individual issuers.
- Outlier analysis using TRACE data can identify riskier bonds ahead of NRSROs.
- Dimensional takes action to maintain risk profile of strategy holdings consistent with mandate.

1. Credit rating agencies registered as such with the Securities and Exchange Commission (SEC) are known as Nationally Recognized Statistical Rating Organizations (NRSROs).  
 Source: TRACE. The Trade Reporting and Compliance Engine (TRACE) is the Financial Industry Regulatory Authority, Inc. (FINRA) developed vehicle that facilitates the mandatory reporting of over-the-counter secondary market transactions in eligible fixed income securities. All broker-dealers who are FINRA member firms have an obligation to report transactions in corporate bonds to TRACE under a Securities & Exchange Commission (SEC) approved set of rules.  
 Past performance is no guarantee of future results.

# Inventory Models and Locating Bonds

Transparency facilitates patient and flexible trading to add value



- TRACE allows Dimensional to:
  - Verify current prices
  - Evaluate credit quality
  - Interpret dealer inventory
- Dimensional uses robust inventory models to locate bonds and capitalize on possible counterparty motivations

Illustration: Sample Data Elements from TRACE

| Trade Type    | Size (000's) | Spread to Tsy | Yield | Price   | Execution Date | Time      |
|---------------|--------------|---------------|-------|---------|----------------|-----------|
| 1 Dealer Buy  | 2,000        | 138           | 2.200 | 113.656 | Jan 03         | 4:30:57p  |
| 2 Dealer Sell | 1,000        | 126           | 2.050 | 114.210 | Jan 08         | 12:31:07p |
| 3 Dealer Sell | 1,000        | 137           | 2.139 | 113.744 | Jan 14         | 10:47:00a |
| 4 Dealer Sell | 1,000        | 126           | 2.025 | 114.230 | Jan 14         | 1:24:27p  |

Example Interpretations

- Dealers' inventory rises by \$2MM face value
- Customer buys bond at a higher price than dealer purchase; dealers' inventory reduced by \$1MM face
- Dealer has been holding remaining inventory for 6 days; we see an opportunity to capitalize on dealer's motivation and buy \$1MM at a lower price than previous customer
- Another customer purchases \$1MM at a higher price; dealer likely short \$1MM inventory

**TRACE data is integral to strategy implementation**

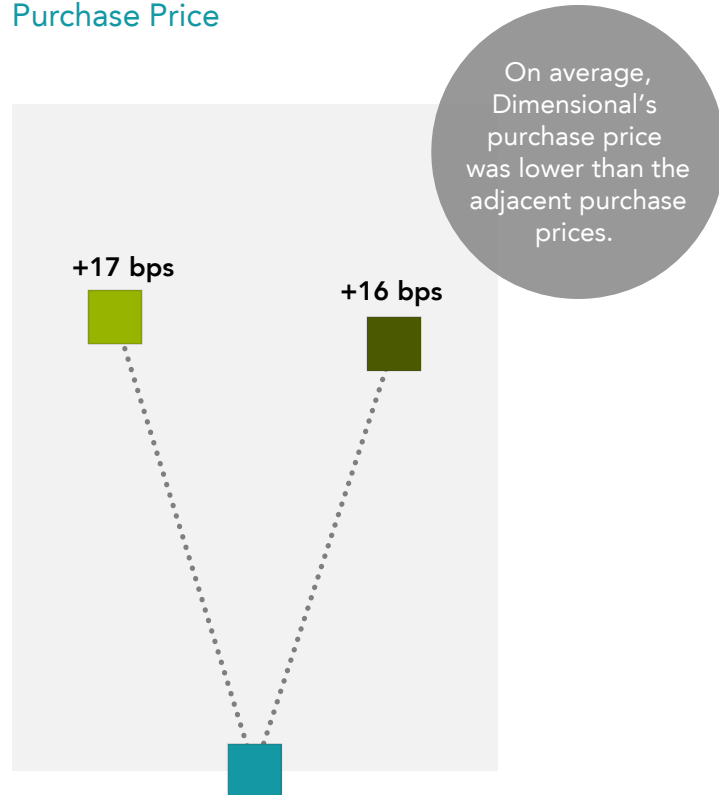
Purely illustrative examples. Interpretations and results may differ.

The Trade Reporting and Compliance Engine is the Financial Industry Regulatory Authority, Inc. (FINRA) developed vehicle that facilitates the mandatory reporting of over-the-counter secondary market transactions in eligible fixed income securities. All broker-dealers who are FINRA member firms have an obligation to report transactions in corporate bonds to TRACE under a Securities & Exchange Commission (SEC) approved set of rules.

# Relative Price Advantage of Flexible Trading

Dimensional price advantage vs. adjacent bond trades, 2023–2025

## Purchase Price



## Sell Price



**Past trading results are not a guarantee of future results.**

1. "Dimensional" refers to Dimensional Fund Advisors LP.

Source: TRACE. The Trade Reporting and Compliance Engine (TRACE) is the Financial Industry Regulatory Authority, Inc. (FINRA) developed vehicle that facilitates the mandatory reporting of over-the-counter secondary market transactions in eligible fixed income securities. bps (basis point): One hundredth of a percentage point (0.01%). Data compiled by Dimensional. TRACE-eligible corporate and agency bond trades from January 1, 2023 to December 31, 2025. Trailing 3-years presented to provide historical insight into trading costs. Comparative trades (prior and post) are not filtered on trade size. This could have a considerable effect on the relative trade prices.

# Risk Management Measures and Resources

## Fixed income strategies

### Liquidity Management

- Emphasis on liquid securities
- Flexibility in issue selection
- Real-time monitoring

### Systematic Risk

- Monitor duration and credit quality of individual issues and overall portfolio
- Monitor market prices and term/credit spreads

### Concentration Risk

Emphasis on diversification across multiple facets (as applicable):

- Issuer
- Guarantor
- Industry
- Country
- Currency

### Counterparty Risk

- Emphasis on diversification
- Governance oversight of Investment Committee, Portfolio Management, and Compliance groups

### Implementation Risk

- Team managed
- Systematic adjustments based on market activity
- Governance oversight of Investment Committee, Portfolio Management, and Compliance groups

### Operational Risk

- Customized Charles River Order Management Solution
- Proprietary and third-party risk tools
- Comprehensive pre- and post-trade compliance
- Independent accountant, custodian bank, and auditors
- Independent SOC 1 audit performed annually

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# Strategy Summary

# Strategy Design

Short-Term Extended Quality Portfolio (DFEQX), as of March 31, 2026

## Key Stats

|                                  |   |
|----------------------------------|---|
| Inception                        | 03/04/2009  |
| AUM                              | \$5.9 billion                                     |
| Gross Expense Ratio <sup>1</sup> | 0.18%   |
| Net Expense Ratio <sup>1</sup>   | 0.18%   |
| Benchmark                        | ICE BofA 1-5 Year US Corporate & Government Index |

## Constraints<sup>2</sup>

|                              |  |
|------------------------------|--|
| Duration (fund)              | 0-3 years  |
| Maturity (security)          | 0-5 years  |
| Countries                    | 23 approved  |
| Currencies of issuance       | 12 approved, fully hedged to USD with forward contracts                        |
| Non-USD currency of issuance | 30% maximum weight in total  |
| Industry                     | 25% maximum weight in each   |
| Credit ratings <sup>3</sup>  | AAA, AA, A, BBB, and ratings of US government and agency bonds                 |
| Guarantor                    | Maximum of 5% in AAA and AA, 1% in A, 0.75% in BBB; no limit on US governments |
| Issuer                       | Maximum of 3% in AAA and AA, 1% in A, 0.75% in BBB; no limit on US governments |
| Leverage                     | None   |

## Primary Investments<sup>2</sup>

|            |                   |
|------------|-------------------|
| Treasuries | Suprationals      |
| Sovereigns | Currency Forwards |
| Corporates | Cash Equivalents  |
| Agencies   |                   |

1. Fee and expense information as of the prospectus dated 02/28/26. The Portfolio has 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 class of the Portfolio. The fee waiver will remain in effect through February 28, 2027, and may only be terminated by the Portfolio's Board of Directors/Trustees prior to that date. The net expense ratio of the class reflects the gross expense ratio of such class of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. The gross expense ratio reflects the Total Annual Fund Operating Expenses as disclosed in the prospectus. Please read the Portfolio's prospectus for details and more information.

2. Not comprehensive.

3. At time of purchase.

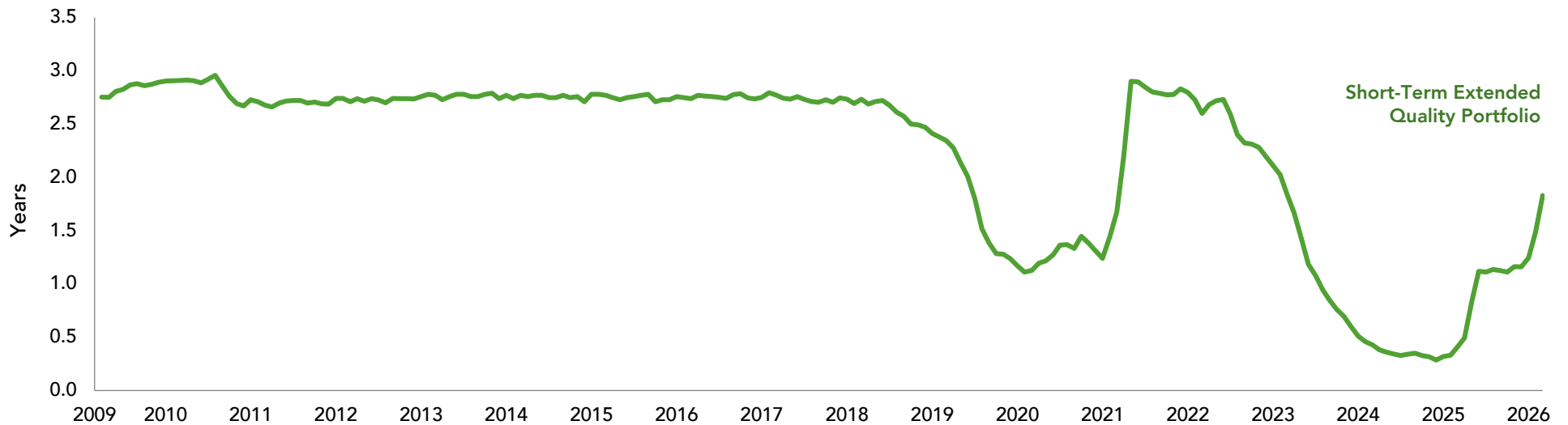
In USD. Subject to change. Portfolio is governed by the prospectus. The information contained herein reflects the current day-to-day management of the portfolio, which is subject to change in the future within the guidelines set forth in the prospectus.

# Short-Term Extended Quality Portfolio

Characteristics as of March 31, 2026

|   | Average Duration (Years) | Average Maturity (Years) | Average Coupon | Yield to Maturity | 30-Day SEC Yield |
|---|--------------------------|--------------------------|----------------|-------------------|------------------|
| <b>SHORT-TERM EXTENDED QUALITY PORTFOLIO</b>        | <b>1.83</b>              | <b>2.01</b>              | <b>3.52</b>    | <b>5.15</b>       | <b>3.77</b>      |
| ICE BofA 1-5 Year US Corporate and Government Index | 2.59                     | 2.82                     | 3.51           | 4.10              | —                |

## AVERAGE DURATION (MONTHLY: APRIL 2009–MARCH 2026)



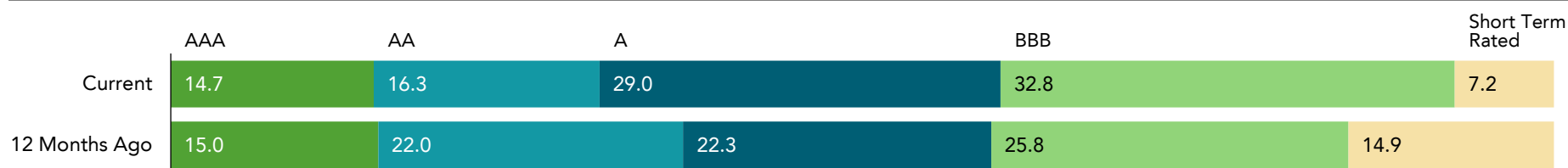
Performance data shown represents past performance and is no guarantee of future results. Current performance may be higher or lower than the performance shown. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. To obtain the most current month-end performance data for Dimensional portfolios, visit [dimensional.com](https://dimensional.com).

Holdings are subject to change. ICE BofA index data © 2026 ICE Data Indices, LLC. Indices are not available for direct investment. See "Appendix: Standardized Performance Data and Disclosures" to learn how to obtain complete information on performance, investment objectives, risks, advisory fees, and expenses of Dimensional's funds.

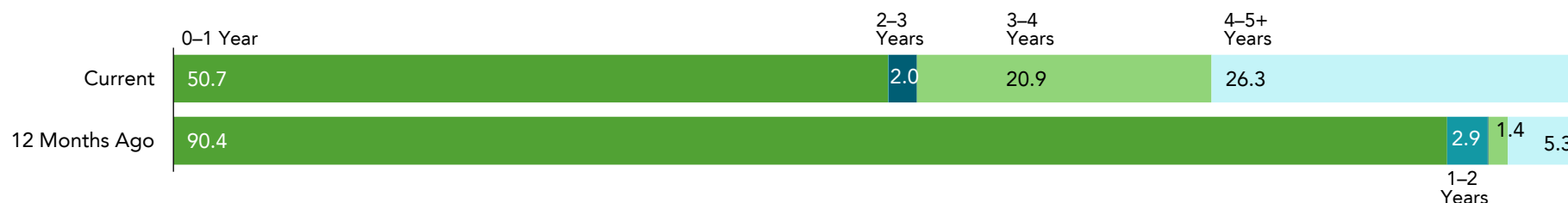
# Short-Term Extended Quality Portfolio

Characteristics as of March 31, 2026

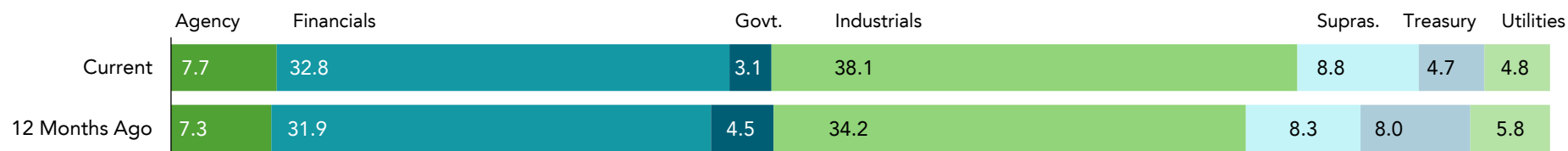
## DISTRIBUTION BY CREDIT RATING<sup>1</sup> (%)



## DISTRIBUTION BY MATURITY (%)



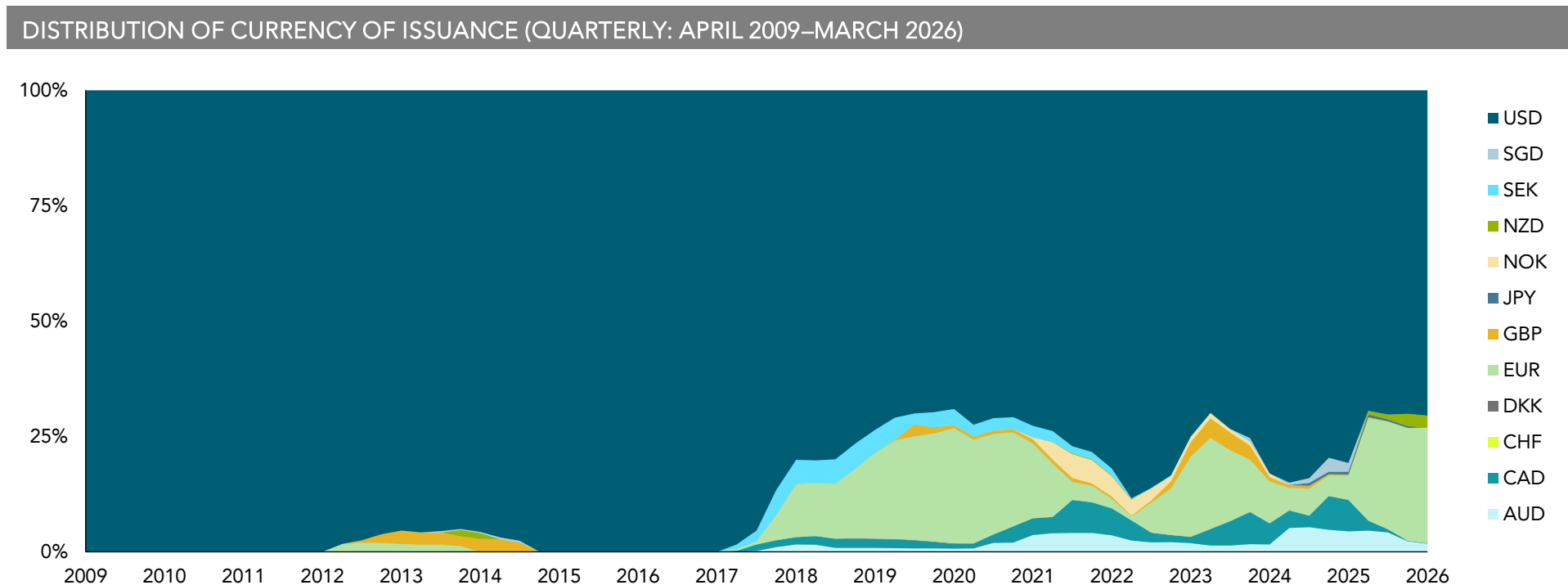
## DISTRIBUTION BY SECTOR TYPE (%)



1. Credit rating agencies Moody's Investor Service, Fitch Ratings, and Standard & Poor's Corporation rate the credit quality of debt issues. For reporting purposes, we generally assign a composite rating based on stated ratings from Nationally Recognized Statistical Ratings Organizations ("NRSROs"). For example, if Moody's, Fitch, and S&P all provide ratings, we assign the median rating. In certain instances, such as Pre-Refunded Municipals and US Treasury and Agency securities, we will assign the internal Dimensional rating. The internal Dimensional rating can only be as high as the highest stated credit rating from an NRSRO. Holdings are subject to change.

# Short-Term Extended Quality Portfolio

Characteristics as of March 31, 2026



# Performance

As of March 31, 2026

| PERIODIC RETURNS (%)                              | Annualized  |             |             |             |             |             |             | Since 04/09<br>Portfolio 1st Full<br>Month | 10-Year Standard<br>Deviation (%) |
|---|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--|-----------------------------------|
|   | 1st Quarter | 1 Year      | 3 Years     | 5 Years     | 10 Years    | 15 Years    |             |  |                                   |
| <b>Short-Term Extended Quality Portfolio</b>      | <b>0.38</b> | <b>4.06</b> | <b>4.90</b> | <b>2.04</b> | <b>2.03</b> | <b>2.09</b> | <b>2.60</b> | <b>1.88</b>                                |                                   |
| ICE BofA 1-5 Year US Corporate & Government Index | 0.17        | 4.16        | 4.39        | 1.74        | 2.05        | 2.01        | 2.30        | 2.25                                       |                                   |

## CALENDAR YEAR RETURNS (%)



|   | 2016        | 2017        | 2018        | 2019        | 2020        | 2021         | 2022         | 2023        | 2024        | 2025        |
|---|-------------|-------------|-------------|-------------|-------------|--------------|--------------|-------------|-------------|-------------|
| <b>Short-Term Extended Quality Portfolio</b>      | <b>2.06</b> | <b>1.97</b> | <b>1.34</b> | <b>4.51</b> | <b>2.24</b> | <b>-0.60</b> | <b>-5.18</b> | <b>5.44</b> | <b>5.50</b> | <b>4.92</b> |
| ICE BofA 1-5 Year US Corporate & Government Index | 1.62        | 1.28        | 1.40        | 5.08        | 4.65        | -0.87        | -5.54        | 4.89        | 3.91        | 6.06        |

In USD. **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 current month-end performance data, visit [dimensional.com](https://dimensional.com).**

Performance includes reinvestment of dividends and other earnings. Indices are not available for direct investment. See "Appendix: Standardized Performance Data and Disclosures" to learn how to obtain complete information on performance, investment objectives, risks, advisory fees, and expenses of Dimensional's funds. ICE BofA index data © 2026 ICE Data Indices, LLC.

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# Appendix

# Standardized Performance Data and Disclosures

**Performance data shown represents past performance. Past performance is no guarantee of future results, and 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 for Dimensional portfolios current to the most recent month-end, visit [dimensional.com](http://dimensional.com).**

**Consider the investment objectives, risks, and charges and expenses of the Dimensional funds carefully before investing. For this and other information about the Dimensional funds, please read the prospectus carefully before investing. Prospectuses are available by calling Dimensional Fund Advisors collect at (512) 306-7400 or at [dimensional.com](http://dimensional.com). Dimensional funds are distributed by DFA Securities LLC.**

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission.

## **Disclosure regarding Dimensional ETFs:**

ETFs trade like stocks, fluctuate in market value and may trade either at a premium or discount to their net asset value. ETF shares trade at market price and are not individually redeemable with the issuing fund, other than in large share amounts called creation units. ETFs are subject to risk similar to those of stocks, including those regarding short-selling and margin account maintenance. Brokerage commissions and expenses will reduce returns.

For ETFs, the market price return is calculated from closing prices as determined by the fund's listing exchange. If you trade your shares at another time, your return may differ.

**Risks** include loss of principal and fluctuating value. Investment value will fluctuate, and shares, when redeemed, may be worth more or less than original cost.

**Small and micro cap** securities are subject to greater volatility than those in other asset categories.

**International and emerging markets** investing involves special risks, such as currency fluctuation and political instability. Investing in emerging markets may accentuate these risks.

**Sector-specific investments** focus on a specific segment of the market, which can increase investment risks.

**Fixed income securities** are subject to increased loss of principal during periods of rising interest rates. Fixed income investments are subject to various other risks, including changes in credit quality, liquidity, prepayments, call risk, and other factors. Municipal securities are subject to the risks of adverse economic and regulatory changes in their issuing states.

**Real estate investment** risks include changes in real estate values and property taxes, interest rates, cash flow of underlying real estate assets, supply and demand, and the management skill and creditworthiness of the issuer.

**Sustainability funds** use environmental and social screens that may limit investment opportunities for the fund.

**Commodities** include increased risks, such as political, economic, and currency instability, and may not be appropriate for all investors. The portfolio may be more volatile than a diversified fund because the portfolio invests in a smaller number of issuers and commodity sectors.

**The fund prospectuses contain more information about investment risks.**

# Standardized Performance Data and Disclosures

|  | Symbol | AVERAGE ANNUAL TOTAL RETURNS <sup>1</sup> (%) |         |          |                 |                | FEES AND EXPENSES <sup>2</sup> (%) |                     |                |                                 |
|--|--------|---|---------|----------|-----------------|----------------|------------------------------------|---------------------|----------------|---------------------------------|
|  |        | 1 Year  | 5 Years | 10 Years | Since Inception | Inception Date | Net Expense Ratio                  | Gross Expense Ratio | Management Fee | Management Fee after Fee Waiver |
| <b>US Equity Portfolios</b>                          |        |   |         |          |                 |                |                                    |                     |                |                                 |
| US Core Equity 1 Portfolio                           | DFOEX  | 18.96   | 11.06   | 13.42    | 10.27           | 9/15/2005      | 0.15                               | 0.15                | 0.12           |                                 |
| After Taxes on Distributions                         |        | 18.59   | 10.45   | 12.79    | 9.76            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 11.38   | 8.65    | 11.06    | 8.75            |                |                                    |                     |                |                                 |
| US High Relative Profitability Portfolio             | DURPX  | 12.24   | 10.95   | —        | 13.70           | 5/16/2017      | 0.22                               | 0.23                | 0.19           |                                 |
| After Taxes on Distributions                         |        | 11.89   | 10.38   | —        | 13.19           |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 7.40  | 8.59    | —        | 11.28           |                |                                    |                     |                |                                 |
| US Large Cap Growth Portfolio                        | DUSLX  | 10.39   | 11.45   | 14.19    | 14.34           | 12/20/2012     | 0.18                               | 0.18                | 0.15           |                                 |
| After Taxes on Distributions                         |        | 10.10   | 10.45   | 13.34    | 13.57           |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 6.28  | 8.87    | 11.68    | 12.10           |                |                                    |                     |                |                                 |
| US Large Cap Value Portfolio <sup>3</sup>            | DFLVX  | 18.41   | 9.87    | 11.07    | 10.15           | 2/19/1993      | 0.22                               | 0.32                | 0.29           | 0.19                            |
| After Taxes on Distributions                         |        | 17.84   | 9.01    | 10.01    | 9.00            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 11.12   | 7.62    | 8.81     | 8.47            |                |                                    |                     |                |                                 |
| US Small Cap Growth Portfolio                        | DSCGX  | 12.69   | 6.02    | 10.28    | 10.95           | 12/20/2012     | 0.31                               | 0.31                | 0.28           |                                 |
| After Taxes on Distributions                         |        | 12.51   | 5.33    | 9.65     | 10.37           |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 7.60  | 4.59    | 8.33     | 9.10            |                |                                    |                     |                |                                 |
| US Small Cap Portfolio                               | DFSTX  | 20.31   | 6.78    | 10.08    | 10.19           | 3/19/1992      | 0.27                               | 0.28                | 0.25           |                                 |
| After Taxes on Distributions                         |        | 19.94   | 5.95    | 9.18     | 8.87            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 12.18   | 5.15    | 8.04     | 8.36            |                |                                    |                     |                |                                 |
| US Small Cap Value Portfolio <sup>4</sup>            | DFSVX  | 26.13   | 9.98    | 10.88    | 11.28           | 3/2/1993       | 0.31                               | 0.31                | 0.28           |                                 |
| After Taxes on Distributions                         |        | 25.52   | 8.73    | 9.67     | 9.95            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 15.71   | 7.60    | 8.60     | 9.49            |                |                                    |                     |                |                                 |
| US Targeted Value Portfolio                          | DFVFX  | 24.29   | 9.78    | 11.12    | 11.11           | 2/23/2000      | 0.29                               | 0.30                | 0.27           |                                 |
| After Taxes on Distributions                         |        | 23.69   | 8.79    | 10.05    | 9.76            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 14.62   | 7.51    | 8.84     | 9.15            |                |                                    |                     |                |                                 |

1. Performance information as of 3/31/26. After-tax returns are calculated using the highest individual federal income tax rate in effect and they do not reflect state and local taxes. After-tax returns depend on an investor's particular tax situation and may differ from those shown here.

2. Fee and expense information as of the prospectus dated 02/28/26. Unless otherwise noted, the Portfolio has 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. The fee waiver will remain in effect through February 28, 2027, and may only be terminated by the Portfolio's Board of Directors/Trustees prior to that date. The net expense ratio reflects the gross expense ratio of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. The gross expense ratio reflects the Total Annual Fund Operating Expenses as disclosed in the prospectus. Please read the Portfolio's prospectus for details and more information.

3. The Advisor has agreed to permanently waive all or a portion of the Portfolio's management fee to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the fees the Portfolio pays to the Advisor indirectly through its investment in other funds managed by the Advisor (excluding investments in affiliated cash management vehicles).

4. The Portfolio has not entered into fee waiver and/or expense assumption arrangements with the advisor.

# Standardized Performance Data and Disclosures

|  | Symbol | AVERAGE ANNUAL TOTAL RETURNS <sup>1</sup> (%) |         |          |                 |                | FEES AND EXPENSES <sup>2</sup> (%) |                     |                |                                 |
|--|--------|---|---------|----------|-----------------|----------------|------------------------------------|---------------------|----------------|---------------------------------|
|  |        | 1 Year  | 5 Years | 10 Years | Since Inception | Inception Date | Net Expense Ratio                  | Gross Expense Ratio | Management Fee | Management Fee after Fee Waiver |
| <b>Non-US Equity Portfolios</b>                      |        |   |         |          |                 |                |                                    |                     |                |                                 |
| Emerging Markets Core Equity 2 Portfolio             | DFCEX  | 31.22   | 6.67    | 8.82     | 7.83            | 4/5/2005       | 0.39                               | 0.39                | 0.33           |                                 |
| After Taxes on Distributions                         |        | 30.13   | 5.69    | 8.01     | 7.24            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 18.92   | 4.90    | 6.92     | 6.50            |                |                                    |                     |                |                                 |
| Emerging Markets Value Portfolio <sup>3</sup>        | DFEVX  | 30.09   | 8.98    | 9.30     | 9.45            | 4/1/1998       | 0.44                               | 0.55                | 0.48           | 0.38                            |
| After Taxes on Distributions                         |        | 28.74   | 7.82    | 8.39     | 8.39            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 18.38   | 6.78    | 7.35     | 7.89            |                |                                    |                     |                |                                 |
| International Core Equity 2 Portfolio                | DFIEX  | 30.67   | 9.69    | 9.52     | 6.63            | 9/15/2005      | 0.23                               | 0.23                | 0.20           |                                 |
| After Taxes on Distributions                         |        | 29.57   | 8.87    | 8.78     | 5.98            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 18.72   | 7.50    | 7.61     | 5.37            |                |                                    |                     |                |                                 |
| International High Relative Profitability Portfolio  | DIHRX  | 20.69   | 6.93    | —        | 7.65            | 5/16/2017      | 0.29                               | 0.30                | 0.25           |                                 |
| After Taxes on Distributions                         |        | 19.95   | 6.31    | —        | 7.13            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 12.76   | 5.38    | —        | 6.12            |                |                                    |                     |                |                                 |
| International Large Cap Growth Portfolio             | DILRX  | 17.61   | 6.27    | 8.19     | 7.41            | 12/20/2012     | 0.27                               | 0.27                | 0.23           |                                 |
| After Taxes on Distributions                         |        | 17.12   | 5.84    | 7.74     | 6.92            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 10.86   | 4.91    | 6.63     | 6.01            |                |                                    |                     |                |                                 |
| International Small Company Portfolio                | DFISX  | 30.71   | 7.89    | 8.80     | 7.39            | 9/30/1996      | 0.39                               | 0.39                | 0.25           |                                 |
| After Taxes on Distributions                         |        | 29.60   | 6.91    | 7.68     | 6.46            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 18.72   | 6.00    | 6.85     | 6.05            |                |                                    |                     |                |                                 |
| International Value Portfolio <sup>3</sup>           | DFIVX  | 38.20   | 14.68   | 11.42    | 7.39            | 2/15/1994      | 0.28                               | 0.48                | 0.45           | 0.25                            |
| After Taxes on Distributions                         |        | 36.61   | 13.54   | 10.37    | 6.40            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 23.27   | 11.47   | 9.09     | 5.96            |                |                                    |                     |                |                                 |
| World ex US Core Equity Portfolio                    | DFWIX  | 30.50   | 8.83    | 9.29     | 7.26            | 4/9/2013       | 0.30                               | 0.30                | 0.25           |                                 |
| After Taxes on Distributions                         |        | 29.38   | 7.97    | 8.52     | 6.52            |                |                                    |                     |                |                                 |
| After Taxes on Distributions and Sale of Fund Shares |        | 18.60   | 6.75    | 7.39     | 5.71            |                |                                    |                     |                |                                 |

1. Performance information as of 3/31/26. After-tax returns are calculated using the highest individual federal income tax rate in effect and they do not reflect state and local taxes. After-tax returns depend on an investor's particular tax situation and may differ from those shown here.

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3. The Advisor has agreed to permanently waive all or a portion of the Portfolio's management fee to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the fees the Portfolio pays to the Advisor indirectly through its investment in other funds managed by the Advisor (excluding investments in affiliated cash management vehicles). In addition, the Portfolio has 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. The fee waiver will remain in effect through February 28, 2027, and may only be terminated by the Portfolio's Board of Directors/Trustees prior to that date. The net expense ratio reflects the gross expense ratio of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. The gross expense ratio reflects the Total Annual Fund Operating Expenses as disclosed in the prospectus. Please read the Portfolio's prospectus for details and more information.

# Standardized Performance Data and Disclosures

|   | Symbol | AVERAGE ANNUAL TOTAL RETURNS <sup>1</sup> (%) |         |          |                 |                | FEES AND EXPENSES <sup>2</sup> (%) |                     |                |
|---|--------|---|---------|----------|-----------------|----------------|------------------------------------|---------------------|----------------|
|   |        | 1 Year  | 5 Years | 10 Years | Since Inception | Inception Date | Net Expense Ratio                  | Gross Expense Ratio | Management Fee |
| <b>Fixed Income Portfolios</b>                              |        |   |         |          |                 |                |                                    |                     |                |
| Global Core Plus Fixed Income Portfolio                     | DGCFX  | 4.07  | 0.63    | —        | 2.24            | 1/11/2018      | 0.23                               | 0.24                | 0.20           |
| After Taxes on Distributions                                |        | 2.08  | -0.79   | —        | 0.89            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares        |        | 2.40  | -0.12   | —        | 1.14            |                |                                    |                     |                |
| Inflation-Protected Securities Portfolio                    | DIPSX  | 2.90  | 1.43    | 2.65     | 3.67            | 9/18/2006      | 0.11                               | 0.11                | 0.09           |
| After Taxes on Distributions                                |        | 1.57  | -0.40   | 1.28     | 2.48            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares        |        | 1.71  | 0.30    | 1.44     | 2.41            |                |                                    |                     |                |
| Intermediate Government Fixed Income Portfolio <sup>3</sup> | DFIGX  | 3.93  | -0.11   | 1.11     | 4.99            | 10/19/1990     | 0.12                               | 0.12                | 0.09           |
| After Taxes on Distributions                                |        | 2.65  | -1.09   | 0.13     | 2.01            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares        |        | 2.32  | -0.48   | 0.46     | 2.40            |                |                                    |                     |                |
| Intermediate-Term Municipal Bond Portfolio                  | DFTIX  | 3.95  | 1.15    | 1.55     | 1.68            | 3/1/2012       | 0.19                               | 0.20                | 0.16           |
| After Taxes on Distributions                                |        | 3.95  | 1.15    | 1.55     | 1.68            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares        |        | 3.49  | 1.33    | 1.58     | 1.67            |                |                                    |                     |                |
| Investment Grade Portfolio                                  | DFAPX  | 4.32  | 0.62    | 2.01     | 2.77            | 3/7/2011       | 0.19                               | 0.19                | 0.16           |
| After Taxes on Distributions                                |        | 2.75  | -0.67   | 0.87     | 1.68            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares        |        | 2.55  | -0.07   | 1.05     | 1.68            |                |                                    |                     |                |
| Short-Term Extended Quality Portfolio                       | DFEQX  | 4.06  | 2.04    | 2.03     | 2.61            | 3/4/2009       | 0.18                               | 0.18                | 0.15           |
| After Taxes on Distributions                                |        | 2.27  | 0.78    | 1.02     | 1.67            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares        |        | 2.39  | 1.01    | 1.11     | 1.63            |                |                                    |                     |                |
| International Government Fixed Income Portfolio             | DWFIX  | 2.71  | -1.37   | 1.00     | 2.26            | 12/6/2011      | 0.20                               | 0.20                | 0.16           |
| After Taxes on Distributions                                |        | 1.70  | -2.32   | -0.11    | 0.87            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares        |        | 1.60  | -1.41   | 0.33     | 1.16            |                |                                    |                     |                |
| <b>Commodities</b>  |        |   |         |          |                 |                |                                    |                     |                |
| Commodity Strategy Portfolio                                | DCMSX  | 32.80   | 13.22   | 7.94     | 1.22            | 11/9/2010      | 0.32                               | 0.32                | 0.28           |
| After Taxes on Distributions                                |        | 27.55   | 8.07    | 5.11     | -0.60           |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares        |        | 18.77   | 7.68    | 4.81     | -0.01           |                |                                    |                     |                |

1. Performance information as of 3/31/26. After-tax returns are calculated using the highest individual federal income tax rate in effect and they do not reflect state and local taxes. After-tax returns depend on an investor's particular tax situation and may differ from those shown here.

2. Fee and expense information as of the prospectus dated 02/28/26. Unless otherwise noted, the Portfolio has 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. The fee waiver will remain in effect through February 28, 2027, and may only be terminated by the Portfolio's Board of Directors/Trustees prior to that date. The net expense ratio reflects the gross expense ratio of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. The gross expense ratio reflects the Total Annual Fund Operating Expenses as disclosed in the prospectus. Please read the Portfolio's prospectus for details and more information.

3. The Portfolio has not entered into fee waiver and/or expense assumption arrangements with the advisor.

# Standardized Performance Data and Disclosures

|  | Symbol | AVERAGE ANNUAL TOTAL RETURNS <sup>1</sup> (%) |         |          |                 |                | FEES AND EXPENSES <sup>2</sup> (%) |                     |                |
|--|--------|---|---------|----------|-----------------|----------------|------------------------------------|---------------------|----------------|
|  |        | 1 Year  | 5 Years | 10 Years | Since Inception | Inception Date | Net Expense Ratio                  | Gross Expense Ratio | Management Fee |
| <b>Global Mutual Funds</b>                           |        |   |         |          |                 |                |                                    |                     |                |
| Global Equity Portfolio                              | DGEIX  | 21.94   | 10.01   | 11.74    | 9.28            | 12/24/2003     | 0.25                               | 0.42                | 0.20           |
| After Taxes on Distributions                         |        | 21.00   | 8.96    | 10.90    | 8.62            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 13.54   | 7.70    | 9.53     | 7.83            |                |                                    |                     |                |
| World Core Equity                                    | DREIX  | 23.22   | 10.01   | 11.49    | 10.61           | 3/7/2012       | 0.27                               | 0.44                | 0.22           |
| After Taxes on Distributions                         |        | 21.66   | 9.07    | 10.71    | 9.87            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 14.74   | 7.76    | 9.34     | 8.75            |                |                                    |                     |                |
| <b>Real Estate Mutual Funds</b>                      |        |   |         |          |                 |                |                                    |                     |                |
| Global Real Estate Securities Portfolio              | DFGEX  | 5.68  | 2.67    | 4.04     | 4.84            | 6/4/2008       | 0.22                               | 0.29                | 0.19           |
| After Taxes on Distributions                         |        | 4.28  | 1.37    | 2.55     | 3.27            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 3.64  | 1.72    | 2.64     | 3.19            |                |                                    |                     |                |
| Real Estate Securities Portfolio                     | DFREX  | 2.48  | 3.87    | 5.25     | 8.90            | 1/5/1993       | 0.18                               | 0.21                | 0.17           |
| After Taxes on Distributions                         |        | 1.49  | 2.71    | 3.99     | 7.32            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 1.64  | 2.66    | 3.66     | 6.90            |                |                                    |                     |                |
| <b>Sustainability Mutual Funds</b>                   |        |   |         |          |                 |                |                                    |                     |                |
| Emerging Markets Sustainability Core 1 Portfolio     | DESIX  | 27.19   | 4.43    | —        | 4.63            | 3/27/2018      | 0.42                               | 0.43                | 0.35           |
| After Taxes on Distributions                         |        | 26.37   | 3.66    | —        | 3.98            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 16.62   | 3.26    | —        | 3.48            |                |                                    |                     |                |
| Global Sustainability Fixed Income Portfolio         | DGSFX  | 3.41  | 0.18    | —        | 2.04            | 11/6/2018      | 0.22                               | 0.22                | 0.18           |
| After Taxes on Distributions                         |        | 1.49  | -1.14   | —        | 0.84            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 2.02  | -0.42   | —        | 1.06            |                |                                    |                     |                |
| International Sustainability Core 1 Portfolio        | DFSPX  | 23.78   | 7.69    | 8.85     | 5.23            | 3/12/2008      | 0.24                               | 0.24                | 0.20           |
| After Taxes on Distributions                         |        | 22.79   | 7.02    | 8.24     | 4.68            |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 14.62   | 5.95    | 7.11     | 4.16            |                |                                    |                     |                |
| US Sustainability Core 1 Portfolio                   | DFSIX  | 15.95   | 10.47   | 13.75    | 11.31           | 3/12/2008      | 0.17                               | 0.17                | 0.14           |
| After Taxes on Distributions                         |        | 15.64   | 10.10   | 13.28    | 10.85           |                |                                    |                     |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 9.57  | 8.24    | 11.41    | 9.65            |                |                                    |                     |                |

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# Standardized Performance Data and Disclosures

|  | Symbol | AVERAGE ANNUAL TOTAL RETURNS <sup>1</sup> (%) |         |          |                 |                | FEES AND EXPENSES <sup>2</sup> (%) |                   |                             |                |
|--|--------|---|---------|----------|-----------------|----------------|------------------------------------|-------------------|-----------------------------|----------------|
|  |        | 1 Year  | 5 Years | 10 Years | Since Inception | Inception Date | Listing Date                       | Net Expense Ratio | Total (Gross) Expense Ratio | Management Fee |
| <b>US Equity ETFs</b>                                |        |   |         |          |                 |                |                                    |                   |                             |                |
| US Equity Market ETF <sup>3</sup> (NAV)              | DFUS   | 18.47   | 11.56   | 14.03    | 9.95            | 9/25/2001      | 6/14/2021                          | 0.09              | 0.09                        | 0.08           |
| US Equity Market ETF <sup>3</sup> (Market Price)     |        | 18.39   | 11.55   | 14.02    | 9.95            |                |                                    |                   |                             |                |
| After Taxes on Distributions                         |        | 18.15   | 11.23   | 13.63    | 9.62            |                |                                    |                   |                             |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 11.08   | 9.15    | 11.70    | 8.67            |                |                                    |                   |                             |                |
| US High Profitability ETF (NAV)                      | DUHP   | 12.16   | —       | —        | 11.80           | 2/23/2022      | 2/24/2022                          | 0.20              | 0.20                        | 0.19           |
| US High Profitability ETF (Market Price)             |        | 12.14   | —       | —        | 11.79           |                |                                    |                   |                             |                |
| After Taxes on Distributions                         |        | 11.82   | —       | —        | 11.45           |                |                                    |                   |                             |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 7.36  | —       | —        | 9.27            |                |                                    |                   |                             |                |
| US Marketwide Value ETF <sup>3</sup> (NAV)           | DFUV   | 19.44   | 9.37    | 11.00    | 8.45            | 12/16/1998     | 5/9/2022                           | 0.21              | 0.21                        | 0.20           |
| US Marketwide Value ETF <sup>3</sup> (Market Price)  |        | 19.52   | 9.38    | 11.00    | 8.45            |                |                                    |                   |                             |                |
| After Taxes on Distributions                         |        | 18.91   | 8.90    | 10.19    | 7.88            |                |                                    |                   |                             |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 11.72   | 7.30    | 8.82     | 7.17            |                |                                    |                   |                             |                |
| US Small Cap Value ETF (NAV)                         | DFSV   | 26.66   | —       | —        | 10.45           | 2/23/2022      | 2/24/2022                          | 0.30              | 0.30                        | 0.28           |
| US Small Cap Value ETF (Market Price)                |        | 26.57   | —       | —        | 10.46           |                |                                    |                   |                             |                |
| After Taxes on Distributions                         |        | 26.09   | —       | —        | 10.08           |                |                                    |                   |                             |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 16.01   | —       | —        | 8.16            |                |                                    |                   |                             |                |
| <b>Non-US Equity ETFs</b>                            |        |   |         |          |                 |                |                                    |                   |                             |                |
| Emerging Markets Value ETF (NAV)                     | DFEV   | 32.24   | —       | —        | 12.19           | 4/26/2022      | 4/27/2022                          | 0.43              | 0.46                        | 0.38           |
| Emerging Markets Value ETF (Market Price)            |        | 36.02   | —       | —        | 13.19           |                |                                    |                   |                             |                |
| After Taxes on Distributions                         |        | 31.40   | —       | —        | 11.22           |                |                                    |                   |                             |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 19.63   | —       | —        | 9.33            |                |                                    |                   |                             |                |
| International High Profitability ETF (NAV)           | DIHP   | 21.00   | —       | —        | 8.48            | 3/23/2022      | 3/24/2022                          | 0.27              | 0.27                        | 0.25           |
| International High Profitability ETF (Market Price)  |        | 22.35   | —       | —        | 8.90            |                |                                    |                   |                             |                |
| After Taxes on Distributions                         |        | 20.48   | —       | —        | 8.06            |                |                                    |                   |                             |                |
| After Taxes on Distributions and Sale of Fund Shares |        | 12.97   | —       | —        | 6.68            |                |                                    |                   |                             |                |

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3. Prior to listing date, the ETF operated as a mutual fund. The NAVs of the predecessor mutual fund are used for both NAV and market price performance from inception to listing.

# Standardized Performance Data and Disclosures

|   | Symbol | AVERAGE ANNUAL TOTAL RETURNS <sup>1</sup> (%) |         |          |                 |                | FEES AND EXPENSES <sup>2</sup> (%) |                   |                     |                |
|---|--------|---|---------|----------|-----------------|----------------|------------------------------------|-------------------|---------------------|----------------|
|   |        | 1 Year  | 5 Years | 10 Years | Since Inception | Inception Date | Listing Date                       | Net Expense Ratio | Gross Expense Ratio | Management Fee |
| <b>Non-US Equity ETFs</b>                                 |        |   |         |          |                 |                |                                    |                   |                     |                |
| International Small Cap Value ETF (NAV)                   | DISV   | 37.62   | —       | —        | 14.34           | 3/23/2022      | 3/24/2022                          | 0.42              | 0.42                | 0.39           |
| International Small Cap Value ETF (Market Price)          |        | 39.49   | —       | —        | 14.87           |                |                                    |                   |                     |                |
| After Taxes on Distributions                              |        | 37.00   | —       | —        | 13.91           |                |                                    |                   |                     |                |
| After Taxes on Distributions and Sale of Fund Shares      |        | 23.10   | —       | —        | 11.46           |                |                                    |                   |                     |                |
| International Value ETF <sup>3, 4</sup> (NAV)             | DFIV   | 36.82   | 14.36   | 11.22    | 7.16            | 4/16/1999      | 9/13/2021                          | 0.27              | 0.27                | 0.25           |
| International Value ETF <sup>3, 4</sup> (Market Price)    |        | 38.36   | 14.72   | 11.39    | 7.22            |                |                                    |                   |                     |                |
| After Taxes on Distributions                              |        | 36.04   | 13.53   | 10.54    | 6.57            |                |                                    |                   |                     |                |
| After Taxes on Distributions and Sale of Fund Shares      |        | 22.55   | 11.42   | 9.20     | 6.07            |                |                                    |                   |                     |                |
| World ex US Core Equity 2 ETF <sup>3</sup> (NAV)          | DFAX   | 31.08   | 8.69    | 9.22     | 5.54            | 3/6/2008       | 9/13/2021                          | 0.28              | 0.28                | 0.25           |
| World ex US Core Equity 2 ETF <sup>3</sup> (Market Price) |        | 33.24   | 9.16    | 9.46     | 5.66            |                |                                    |                   |                     |                |
| After Taxes on Distributions                              |        | 30.30   | 8.02    | 8.65     | 5.06            |                |                                    |                   |                     |                |
| After Taxes on Distributions and Sale of Fund Shares      |        | 18.97   | 6.76    | 7.48     | 4.50            |                |                                    |                   |                     |                |
| <b>Fixed Income ETFs</b>                                  |        |   |         |          |                 |                |                                    |                   |                     |                |
| Inflation Protected Securities ETF (NAV)                  | DFIP   | 3.25  | —       | —        | -0.01           | 11/15/2021     | 11/16/2021                         | 0.11              | 0.11                | 0.09           |
| Inflation Protected Securities ETF (Market Price)         |        | 3.35  | —       | —        | -0.00           |                |                                    |                   |                     |                |
| After Taxes on Distributions                              |        | 1.49  | —       | —        | -1.69           |                |                                    |                   |                     |                |
| After Taxes on Distributions and Sale of Fund Shares      |        | 1.91  | —       | —        | -0.74           |                |                                    |                   |                     |                |
| National Municipal Bond ETF (NAV)                         | DFNM   | 3.91  | —       | —        | 1.24            | 11/15/2021     | 11/16/2021                         | 0.17              | 0.18                | 0.16           |
| National Municipal Bond ETF (Market Price)                |        | 3.80  | —       | —        | 1.26            |                |                                    |                   |                     |                |
| After Taxes on Distributions                              |        | 3.67  | —       | —        | 1.08            |                |                                    |                   |                     |                |
| After Taxes on Distributions and Sale of Fund Shares      |        | 3.31  | —       | —        | 1.31            |                |                                    |                   |                     |                |
| Short-Duration Fixed Income ETF (NAV)                     | DFSD   | 4.65  | —       | —        | 2.51            | 11/15/2021     | 11/16/2021                         | 0.16              | 0.17                | 0.15           |
| Short-Duration Fixed Income ETF (Market Price)            |        | 4.79  | —       | —        | 2.54            |                |                                    |                   |                     |                |
| After Taxes on Distributions                              |        | 2.99  | —       | —        | 1.05            |                |                                    |                   |                     |                |
| After Taxes on Distributions and Sale of Fund Shares      |        | 2.74  | —       | —        | 1.28            |                |                                    |                   |                     |                |

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