As of 9/30/2026

Dimensional US Innovation Index

DFAUSINN

Multi-asset index designed to pursue higher expected returns and a volatility target of 8%.

Diversified Exposure
Designed for diversified exposure across US markets including equities, fixed income, and commodities.

Seeks to Maximize Growth
Pursues outperformance within each asset class based on decades of academic research.

Manages Volatility
Targets a consistent level of 8% volatility based on a robust, proprietary approach to volatility management.

OVERVIEW

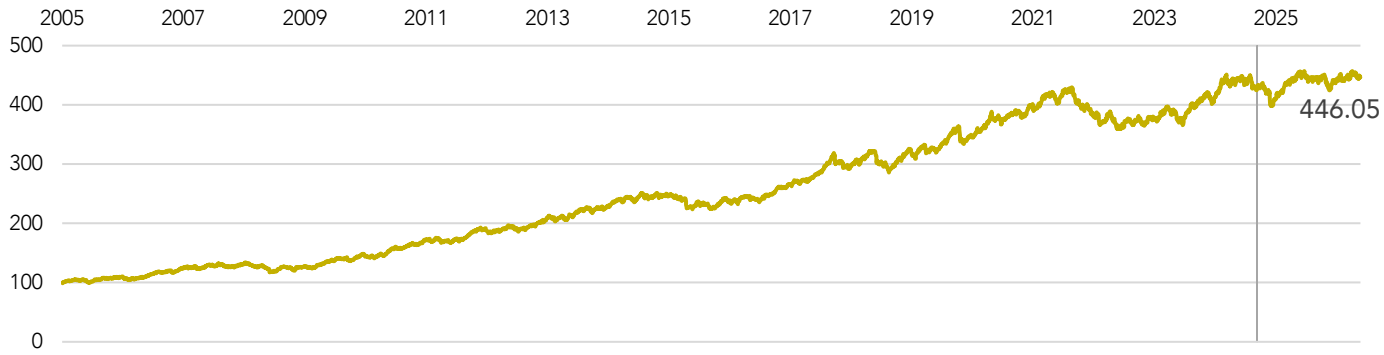
Ticker	DFAUSINN
Return Type	Excess Return
Live Date	1/15/2025
Base Date	5/11/2005
Rebalance Frequency	Daily

Performance

PERIODIC PERFORMANCE: ANNUALIZED RETURNS
Hypothetical and Live

	1 Year	3 Years	5 Years	10 Years	Since Live 1/15/2025	Since Base 5/11/2005
US Innovation Index	-2.01%	5.90%	2.01%	6.22%	2.19%	7.22%

HISTORICAL INDEX LEVELS
Hypothetical and Live



The Dimensional US Innovation Index is not available for direct investment. One or more financial products based on or related to the Index (a "Financial Product") may be available through third-party issuers. Prospective investors of such Financial Products should refer to the offering documents of the Financial Product for applicable terms and conditions. Dimensional has no obligation or liability in connection with the administration, marketing or selling of a Financial Product.

The Dimensional US Innovation Index is rebalanced daily and calculated in excess of a daily accrual of effective federal funds rate (EFFR). Index returns are net of annual fee of 0.5% (charged daily).

Past performance is no guarantee of future results. Data shown prior to the live date (noted by a vertical line in the chart above) is hypothetical. The Index has been retrospectively calculated with the benefit of hindsight and did not exist prior to the index's live date. Accordingly, results shown during the periods prior to the index's live date does not represent actual returns of the index. Other periods selected may have different results, including losses. Backtested index performance is hypothetical and is provided for informational purposes only to indicate historical performance had the index been calculated over the relevant time periods. Backtested performance results assume the reinvestment of dividends and capital gains. Indices are not available for direct investment; therefore, their performance does not reflect the expenses associated with the management of an actual portfolio. Data presented in the Historical Index Levels chart is hypothetical and assumes no transaction costs or taxes. The chart is for illustrative purposes only and is not indicative of any investment.

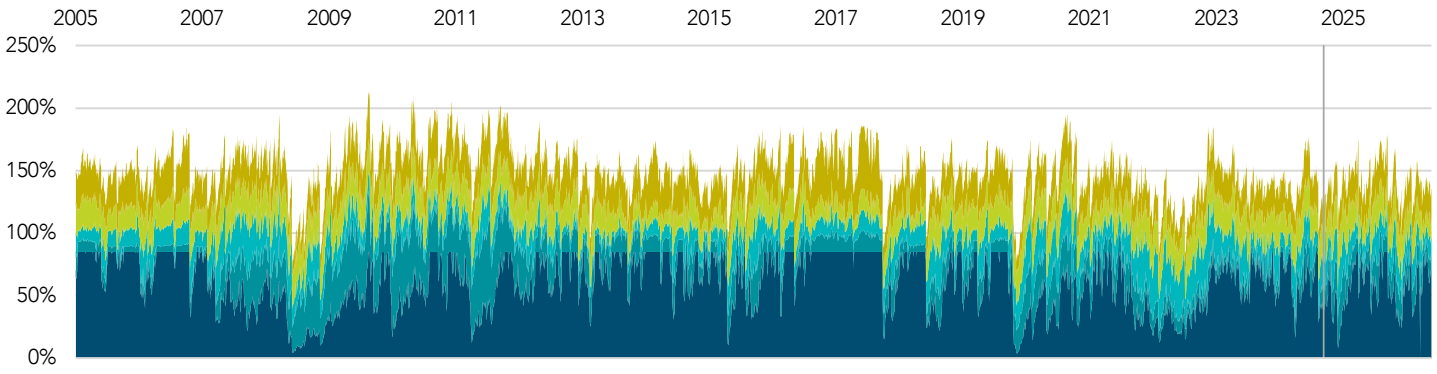
Dimensional US Innovation Index

DFAUSINN

Characteristics

UNDERLYING COMPONENTS AND WEIGHTS	Ticker	Weight
Dimensional US High Profitability Index	DFAUHPFT	67.77%
10Y US Treasury Note Rolling Future Index	ENHAUSTT	12.25%
5Y US Treasury Note Rolling Future Index	ENHAUST5	16.76%
Investment Grade US 5Y Credit Index	ENHACIG5	14.51%
Dimensional Enhanced Commodity Long-Short Excess Return Index	BHCVDXAT	24.20%

HISTORICAL ALLOCATION



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.

Data shown prior to the live date (noted by a vertical line in the chart above) is hypothetical. The Index has been retrospectively calculated with the benefit of hindsight and did not exist prior to the index live date. Allocations subject to change.

Dimensional US Innovation Index

DFAUSINN

Profitability is measured as operating income before depreciation and amortization minus interest expense, scaled by book.

DISCLOSURES

The Dimensional US Innovation Index (the "Index") is designed to deliver exposure to the Dimensional US High Profitability Index, 10-Year US Treasury futures, 5-Year US Treasury futures, Investment Grade US 5-Year Credit Index, and Dimensional Enhanced Commodity Long-Short Excess Return Index, while targeting a constant 8% level of volatility. Although the Index is designed to target a specific risk level, there are no guarantees the Index will achieve these results. The Index is rebalanced daily and calculated in excess of a daily accrual of effective federal funds rate (EFFR). Index returns are net of annual fee of 0.5% (charged daily).

The Index includes various inputs to allocate between equity, fixed income (Treasury futures and credit indices), and commodity components. The Index uses a variety of option-implied and realized volatility and correlation measures to form a covariance matrix to determine daily weights of each underlying component. The mechanism generally allocates more to the equity component (i.e., Dimensional US High Profitability Index) when equity volatility falls and more to cash and fixed income instruments when it rises. The Index is rebalanced daily at market close to determine the component weights.

This information is not meant to constitute investment advice, a recommendation of any securities product or investment strategy (including account type), or an offer of any services or products for sale, nor is it intended to provide a sufficient basis on which to make an investment decision. Investors should consult with a financial professional regarding their individual circumstances before making investment decisions. The Dimensional US Innovation Index is not available for direct investment. There is no guarantee of index success. Diversification neither assures a profit nor guarantees against loss in a declining market. Risks include loss of principal and fluctuating value. Fixed income securities are subject to increased loss of principal during periods of rising interest rates, and they are subject to various other risks, including changes in credit quality, liquidity, prepayments, and other factors. Commodities include increased risks, such as political, economic, and currency instability, and may not be suitable for all investors.

Volatility is the degree of fluctuation in the returns of securities like stocks or bonds. Volatility metrics are measures or indicators that may provide insight into how securities have performed in the past and where they might be headed in the future. The Dimensional US Innovation Index (the "Index") is sponsored and published by Dimensional Fund Advisors LP ("Dimensional"). References to Dimensional include its respective directors, officers, employees, representatives, delegates or agents.

Dimensional does not make any express or implied warranties, including, but not limited to, any warranties of merchantability or fitness for a particular purpose or use with respect to the Index, or as to results to be obtained by any financial product based on or related to the Index (a "Financial Product") or any other person or entity from the use of the Index, trading based on the Index, the levels of the Index at any particular time on any particular date, or any data included therein, either in connection with a Financial Product or for any other use. Dimensional has no obligation or liability in connection with the administration, marketing or selling of a Financial Product.

In certain circumstances, Dimensional may suspend or terminate the Index. Dimensional has appointed a third-party agent (the "Index Calculation Agent") to calculate and maintain the Index. While Dimensional is responsible for the operation of the Index, certain aspects have thus been outsourced to the Index Calculation Agent.

Dimensional does not guarantee the accuracy, timeliness or completeness of the Index, or any data included therein or the calculation thereof or any communications with respect thereto. Dimensional has no liability for any errors, omissions or interruptions of the Index or in connection with its use. In no event shall Dimensional have any liability of whatever nature for any losses, damages, costs, claims and expenses (including any special, punitive, direct, indirect or consequential damages (including lost profits)) arising out of matters relating to the use of the Index, even if notified of the possibility of such damages. Dimensional acts as principal and not as agent or fiduciary of any other person. Dimensional accepts no responsibility for this document's contents or use.