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# Global Sustainability Fixed Income 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
- Sustainability Investing
- Portfolio Management and Trading
- Strategy Summary
- Appendix

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# Dimensional

# Our Commitment to the Client Experience

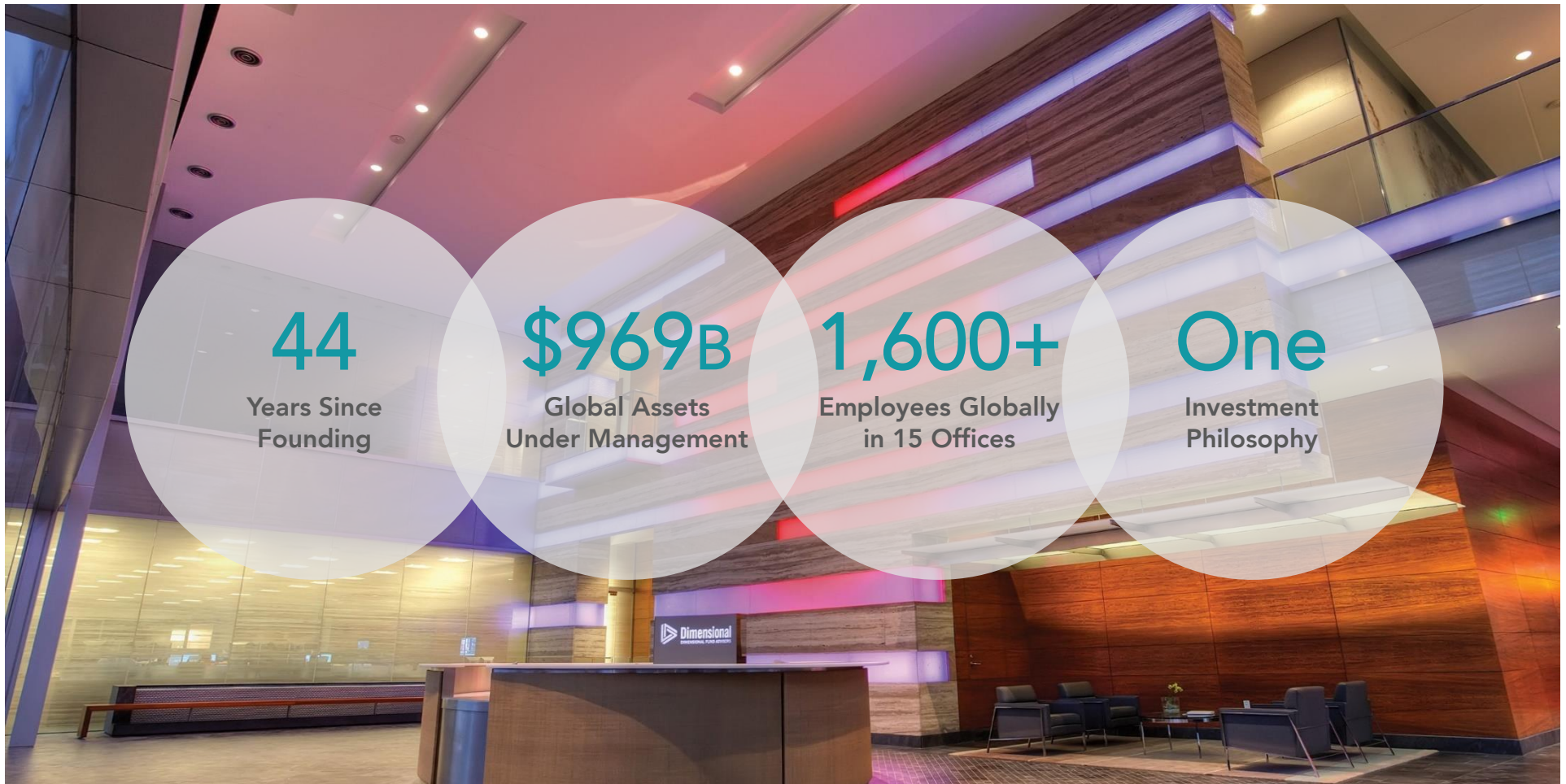
Lead with solutions and education, not products.

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

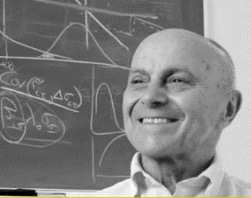





Assets in US dollars.

"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> University of Chicago	<b>Kenneth French</b> Dartmouth College	<b>Robert Merton</b> MIT	<b>Robert Novy-Marx</b> University of Rochester

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


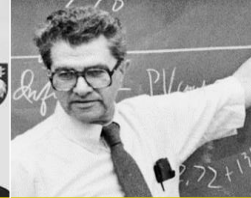

Consultant, Dimensional,<sup>1</sup> 1986–present

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> University of Chicago	<b>Merton Miller</b> University of Chicago	<b>Myron Scholes</b> 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

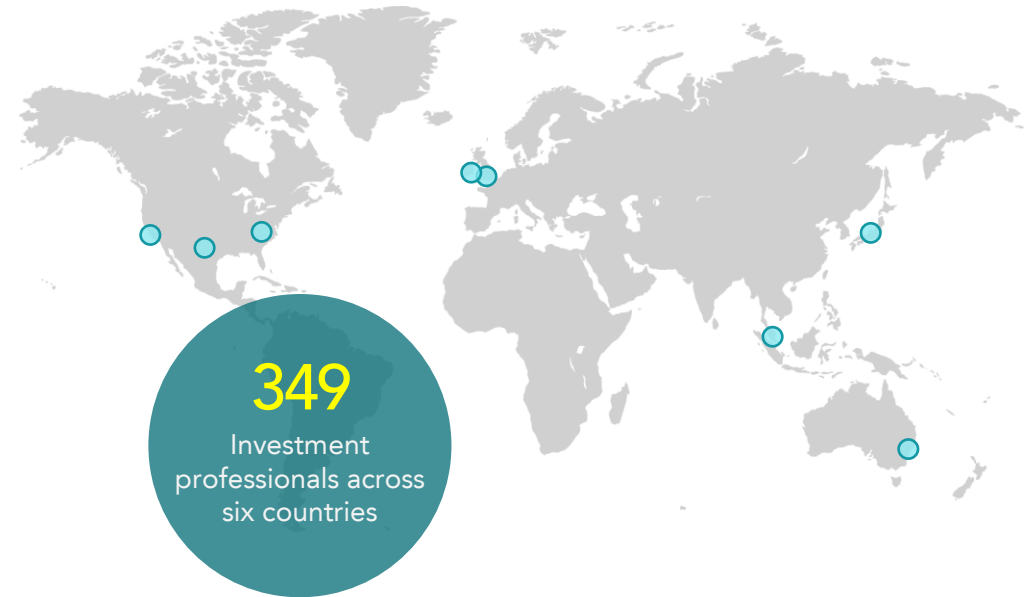
Adding value over benchmarks and peers through cost-efficient portfolio management, design, and trading



**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
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### Santa Monica

Claudette Higdon, <i>Senior Trader</i>	26	26
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### 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
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## 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.

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All assets in US dollars.

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# Investment Philosophy

# Dimensional Investing



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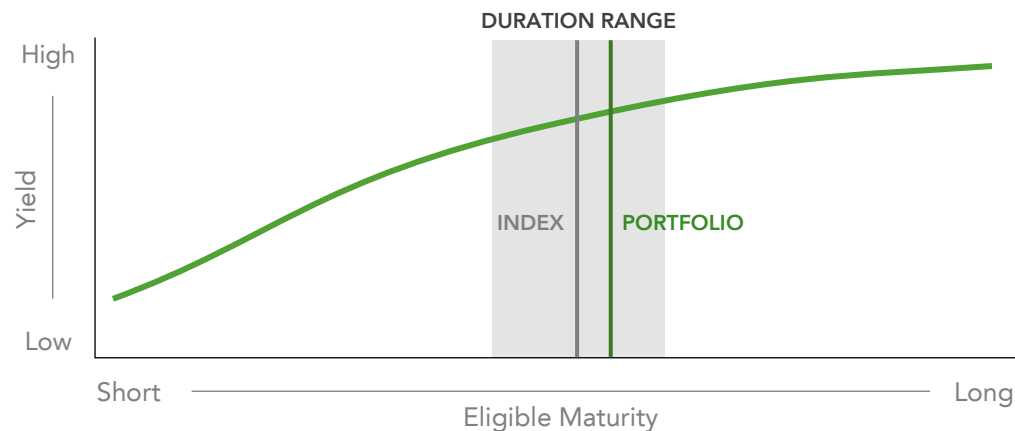
**“It’s 10% having a good idea and 90% implementing that idea and making it work. Dimensional has been making it work for decades.”**

Robert Merton  
Nobel laureate, 1997

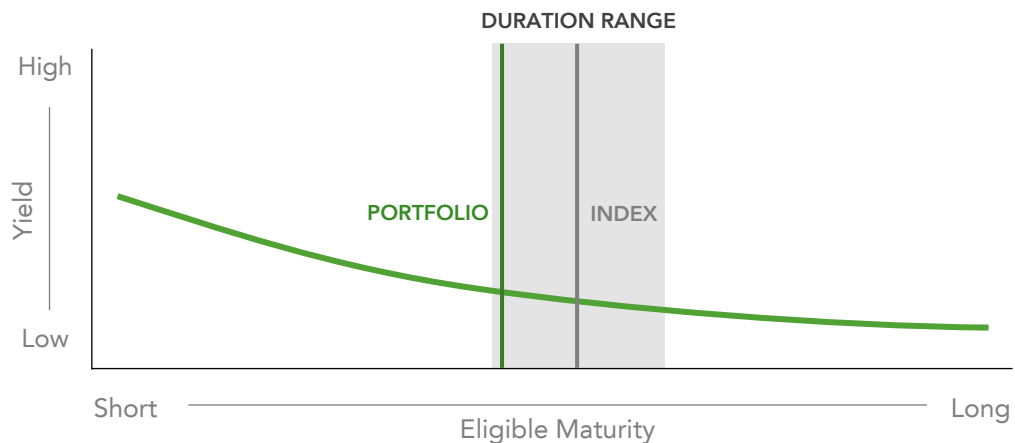
# Variable Maturity in Duration Relative Mandates

Balancing deviations from a benchmark against increased expected returns

## NORMAL YIELD CURVE



## INVERTED YIELD CURVE



By using market information to vary duration, we can balance an investor's tolerance for deviations from a benchmark against increased expected returns.

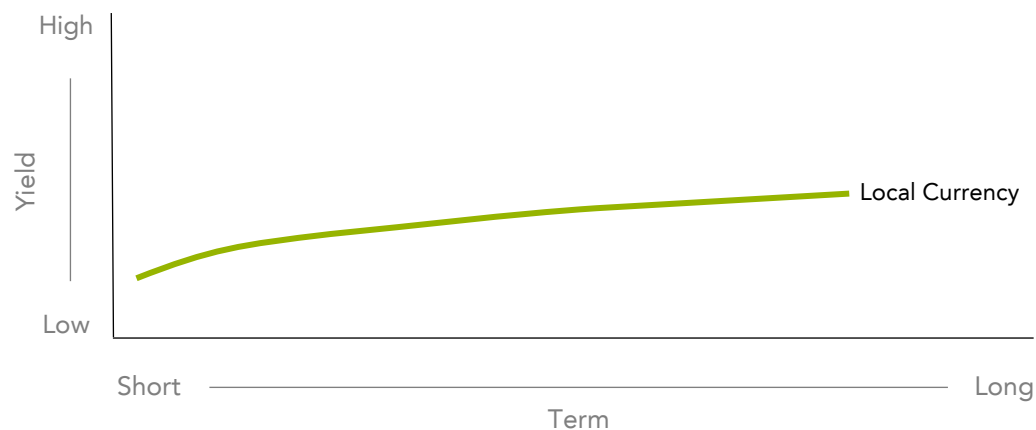
Forward rates contain information about expected term premiums.

- Longer duration on average when larger term premiums are expected
- Benchmark-like or shorter duration when expected term premiums are smaller

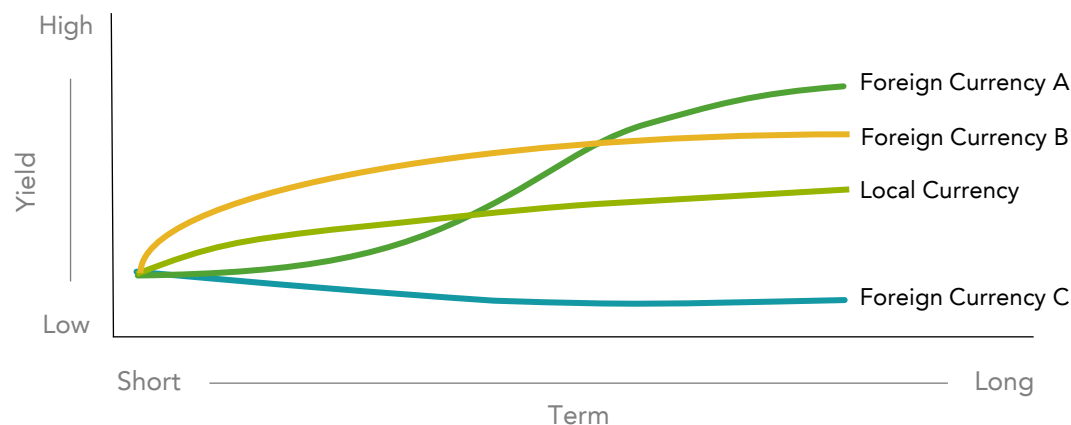
# Global Term Spreads and Expected Term Premiums

Expanding the opportunity set

## DOMESTIC MARKET INVESTOR



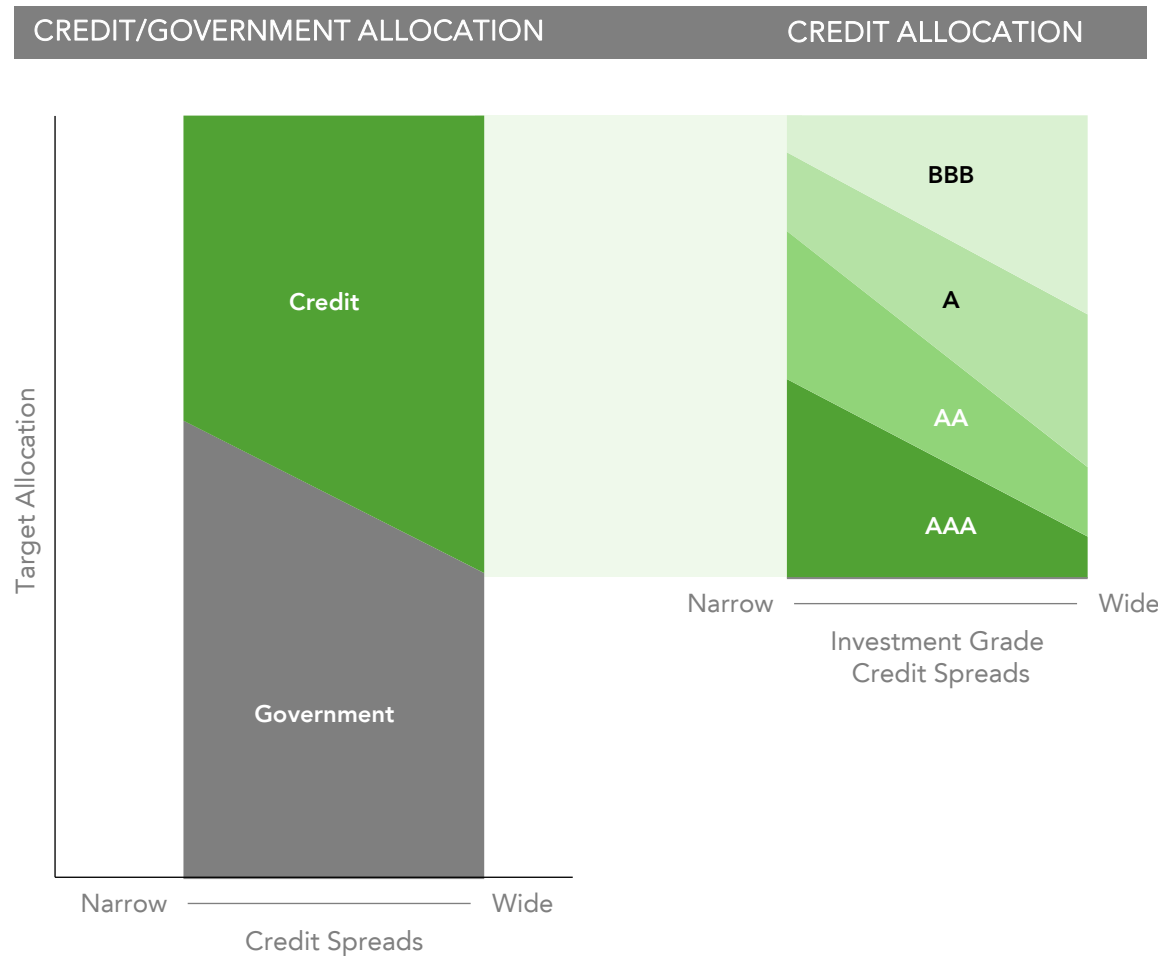
## GLOBAL, CURRENCY-HEDGED INVESTOR



- 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.

# Managing Exposure to Credit

## Credit allocation framework



- 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.
- Dimensional varies portfolio credit quality exposure on two levels:
  - Credit vs. Government
  - BBB/A vs. AA/AAA

# Integrated, Market-Driven Approach

Pursuing expected term and credit premiums in a broadly diversified portfolio

## Term: Yield Curve Shape

		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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# Sustainability Investing

# Focused Approach Guided by Science

## Data Driven

We use environmental data to identify issues we believe have the potential to impose significant external costs on future generations.

## Climate Focused

Our approach to sustainability focuses on the emissions that cause climate change.

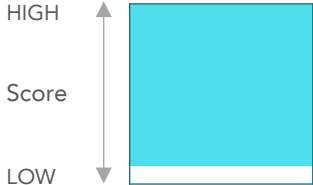
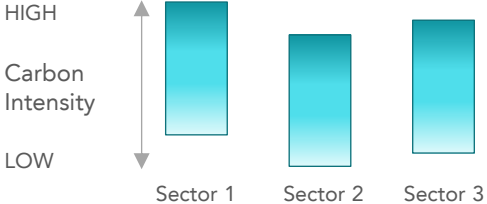
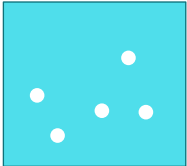
## Transparent Reporting

Our strategies are designed to provide a meaningful reduction in carbon footprint exposure.

**Dimensional's sustainability strategies pursue reduced carbon footprint exposure.**

# Applying Sustainability Considerations

## Global Sustainability Fixed Income

 <p>Rank corporate issuers on a composite environmental score and exclude the lowest-scoring 10% of issuers.</p>	 <p>Emphasize corporate issuers with lower carbon intensity in each sector.</p>	 <p>Exclude corporate issuers with an association with additional ESG issues.</p>
Sustainability Exclusions	Emissions-Focused Weighting	Additional ESG Refinements
<ul style="list-style-type: none"> <li>Carbon Intensity (85%)</li> </ul> <p>Other Considerations:</p> <ul style="list-style-type: none"> <li>Land Use and Biodiversity</li> <li>Toxic Spills and Releases</li> <li>Operational Waste</li> <li>Water Management</li> </ul> <p>(15%)</p> <hr/> <p>Exclude issuers with high potential emissions from fossil fuel reserves.</p> <ul style="list-style-type: none"> <li>Potential Emissions</li> </ul>	<ul style="list-style-type: none"> <li>Carbon Intensity</li> </ul>	<ul style="list-style-type: none"> <li>Coal</li> <li>Palm Oil</li> <li>Factory Farming</li> <li>Child Labor</li> <li>Private Prisons</li> <li>Tobacco</li> <li>Landmines and Cluster Munitions</li> <li>Civilian Firearms</li> <li>Business Conduct</li> </ul>

Sustainability considerations are applied to corporate bonds. Certain criteria are also applied to non-corporate bonds. Carbon intensity and potential emissions from reserves screens are applied to supranational organizations and non-sovereign agencies. Treasury, sovereign, and local authority debt are assessed on the respective sovereign entity's greenhouse gas emissions per GDP and the highest emitters are underweighted in aggregate.

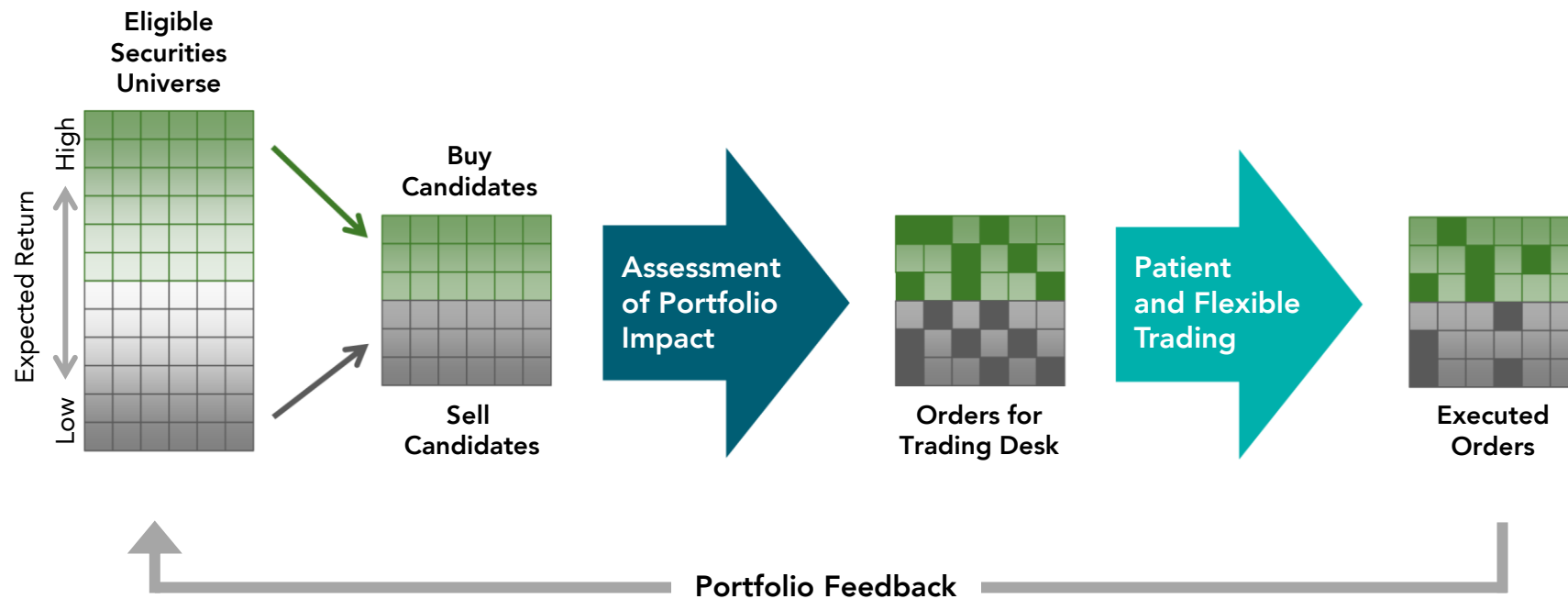
See "Sustainability Considerations: Global Sustainability Fixed Income" in the Appendix for additional detail on the application of sustainability considerations.

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# Portfolio Management and Trading

# Integrated Fixed Income Portfolio Management and Trading

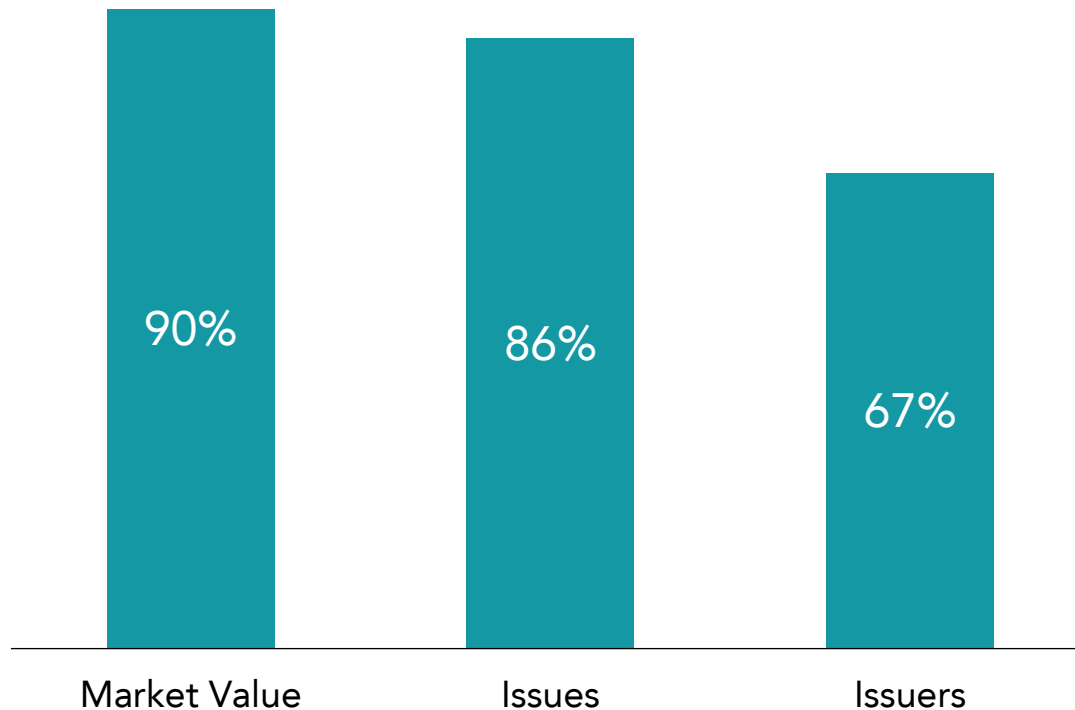
Pursuing higher expected returns and cost-effective execution



# 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.

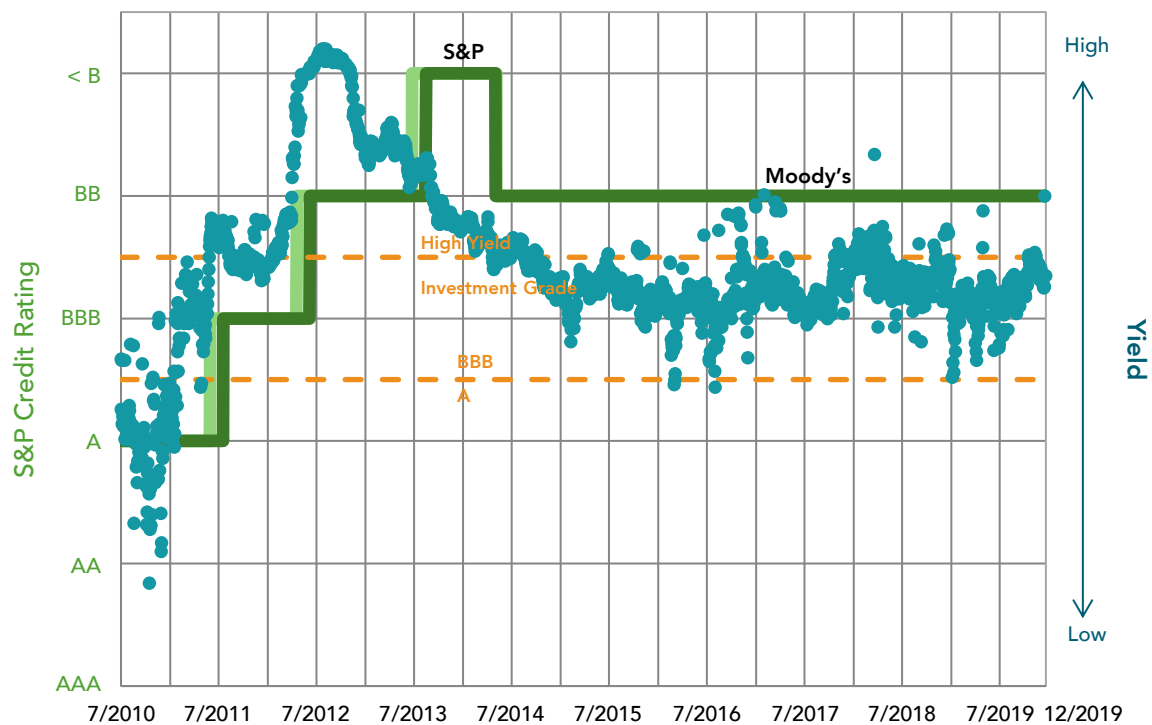
Sources: Bloomberg Barclays POINT, Bloomberg TRACE data.

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.

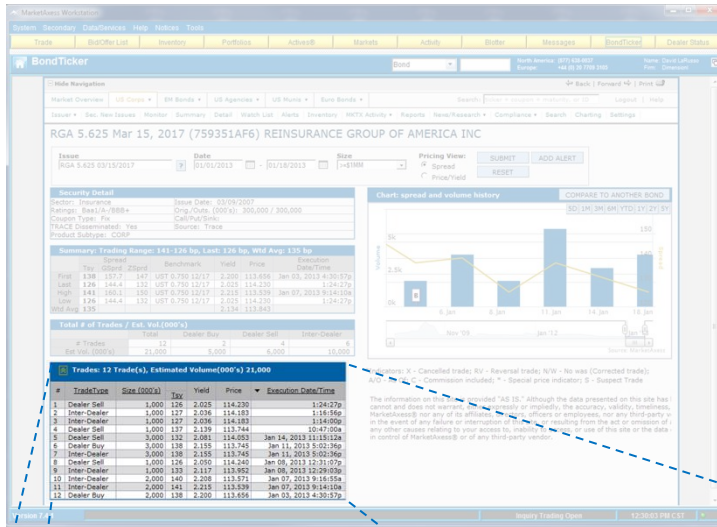
1. Credit rating agencies registered as such with the Securities and Exchange Commission (SEC) are known as Nationally Recognized Statistical Rating Organizations (NRSROs).

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

Example Interpretations

	Trade Type	Size (000's)	Day	Spread to Tsy	Yield	Price	Execution Date	Execution Time
1	Dealer Buy	2,000	138	2.205	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	

- 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**

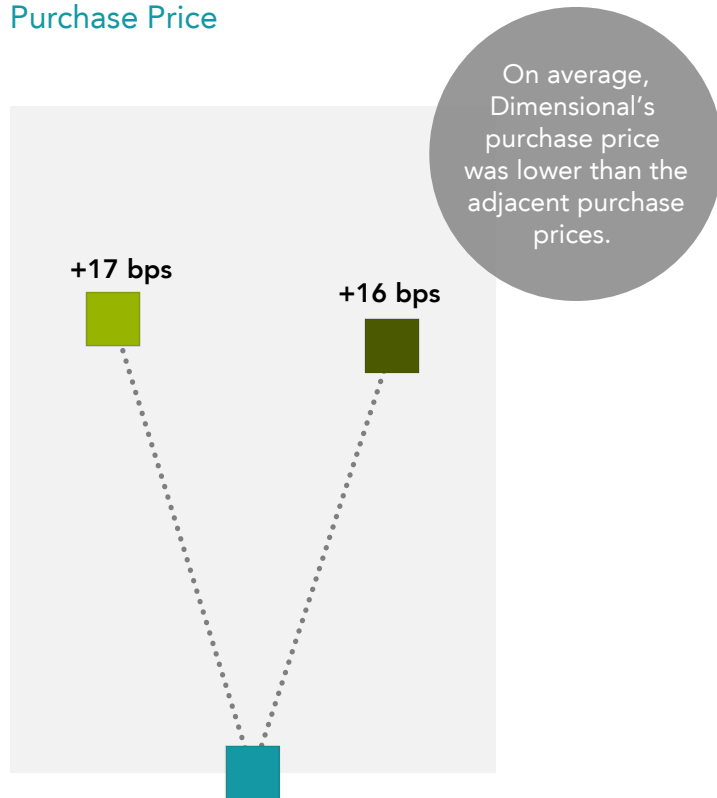
Purely illustrative examples. Interpretations and results may differ.

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

Global Sustainability Fixed Income Portfolio (DGSFX), as of March 31, 2026

## Key Stats

Inception	11/06/2018
AUM	\$696.1 million
Gross Expense Ratio <sup>1</sup>	0.22%
Net Expense Ratio <sup>1</sup>	0.22%
Benchmark	Bloomberg Global Aggregate Bond Index (hedged to USD)

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

Treasuries	Supranationals
Sovereigns	Currency Forwards
Corporates	Cash Equivalents
Agencies	

## Constraints<sup>2</sup>

Duration (fund)	Generally, minimum of benchmark duration minus 1 year; maximum of benchmark duration plus 0.50 years
Maturity (security)	0-20 years
Countries	23 approved
Currencies of issuance	12 approved, fully hedged to USD with forward contracts
Per currency of issuance	Minimum: greater of 0% or benchmark weight minus 10%; Maximum for AUD, CAD, EUR, GBP, JPY, USD: lower of benchmark weight times 4 or benchmark weight plus 10%, and maximum for CHF, DKK, NOK, NZD, SEK, SGD: greater of benchmark weight times 4 or 3%, with the total of the 6 currencies not to exceed 10%
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; maximum of 10% in Japanese governments; no limit on US governments
Issuer	Maximum of 3% in AAA and AA, 1% in A, 0.75% in BBB; maximum of 10% in Japanese governments; no limit on US governments
Leverage	None

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.

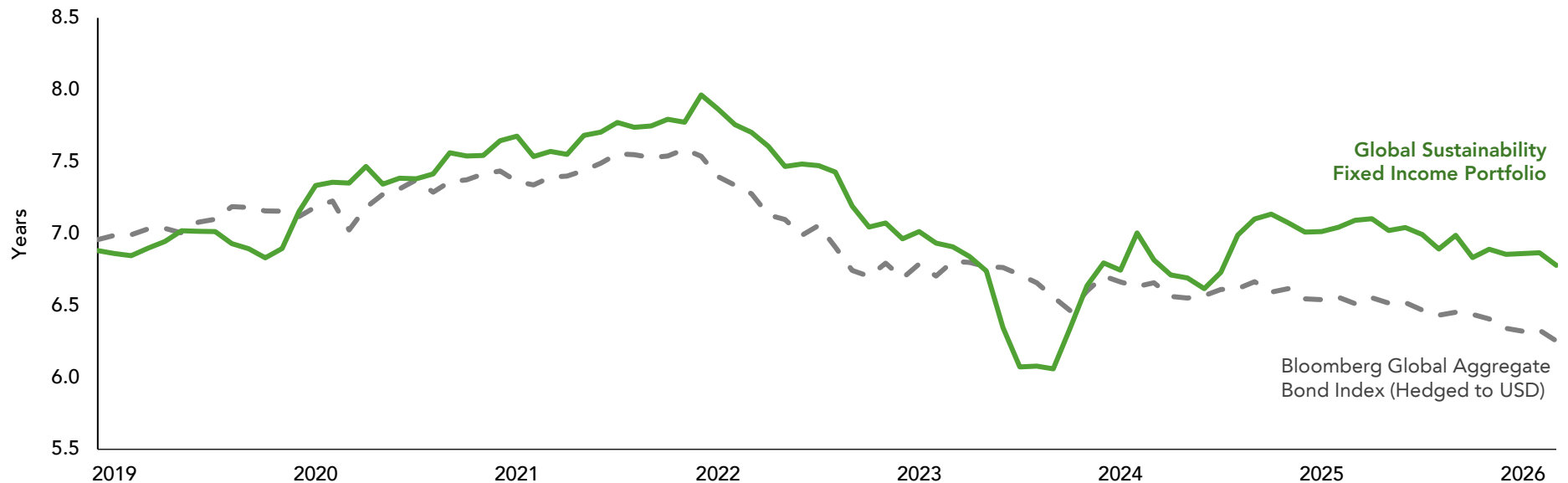
In USD. Subject to change. Portfolio is governed by the prospectus. The information contained herein reflects the current day-to-day management of the portfolio, which is subject to change in the future within the guidelines set forth in the prospectus.

# Global Sustainability Fixed Income Portfolio

Characteristics as of March 31, 2026

	Average Duration (Years)	Average Maturity (Years)	Average Coupon	Yield to Maturity	30-Day SEC Yield
<b>GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO</b>	<b>6.78</b>	<b>8.65</b>	<b>3.29</b>	<b>5.65</b>	<b>3.95</b>
Bloomberg Global Aggregate Bond Index (Hedged to USD)	6.25	8.15	3.15	4.69	—

## AVERAGE DURATION (MONTHLY: NOVEMBER 2018–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, visit [dimensional.com](https://dimensional.com).

Performance includes reinvestment of dividends and other earnings. Indices are not available for direct investment. Holdings are subject to change. 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. Bloomberg data provided by Bloomberg.

# Global Sustainability Fixed Income Portfolio

Characteristics as of March 31, 2026

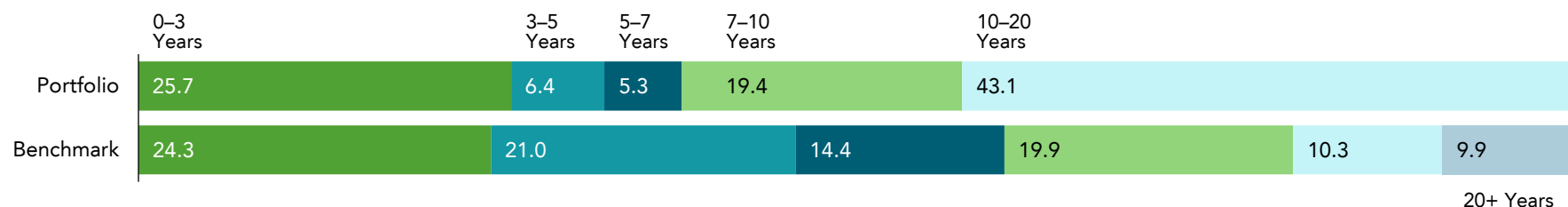
## DISTRIBUTION BY SECURITY TYPE (%)



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



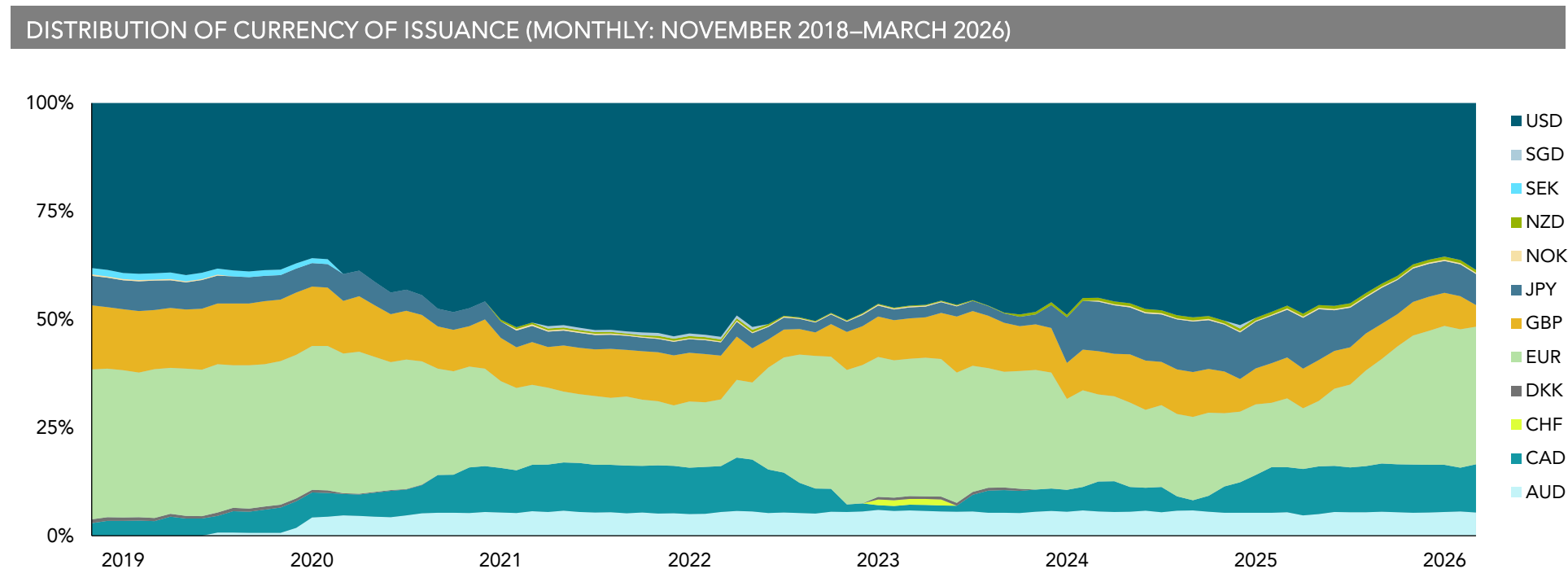
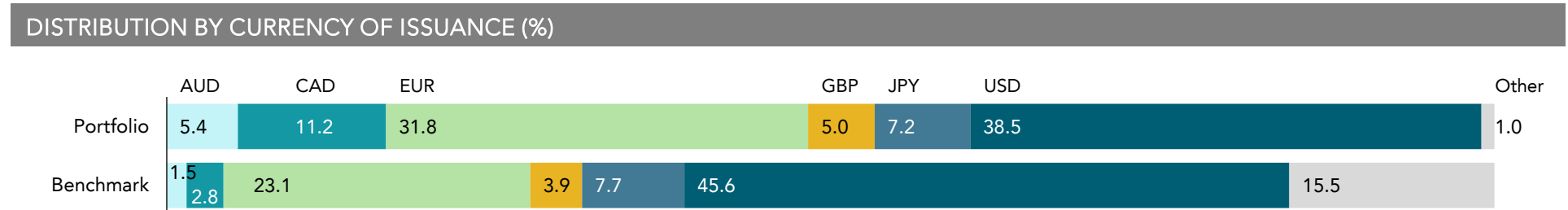
## DISTRIBUTION BY MATURITY (%)



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. Benchmark is Bloomberg Global Aggregate Bond Index (hedged to USD). Holdings are subject to change.

# Global Sustainability Fixed Income Portfolio

Characteristics as of March 31, 2026



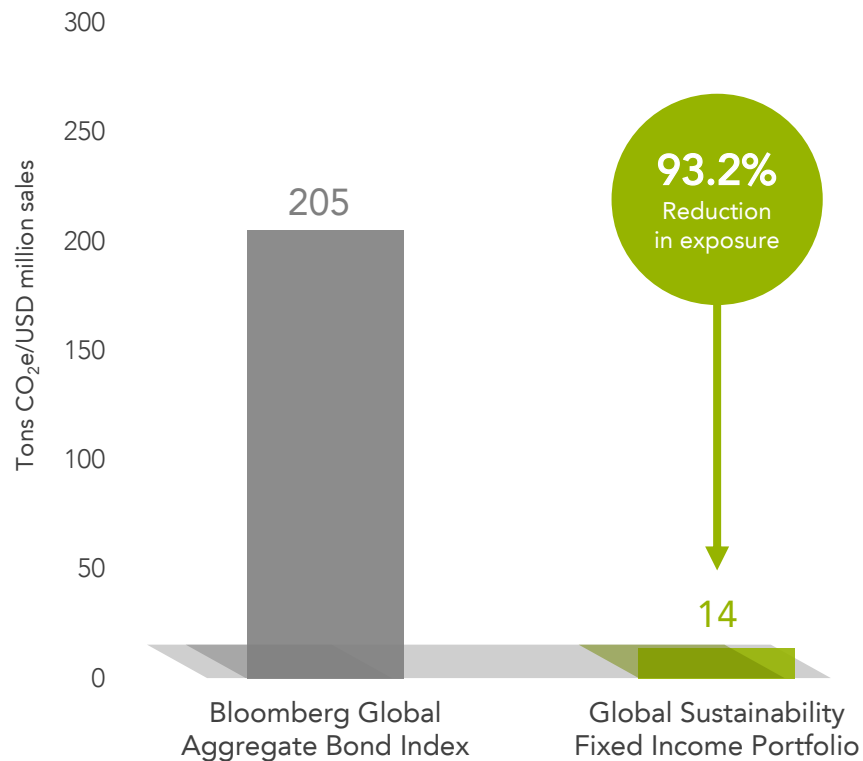
Benchmark is Bloomberg Global Aggregate Bond Index (hedged to USD). Holdings are subject to change.

# Carbon Footprint

Emissions exposure as of March 31, 2026

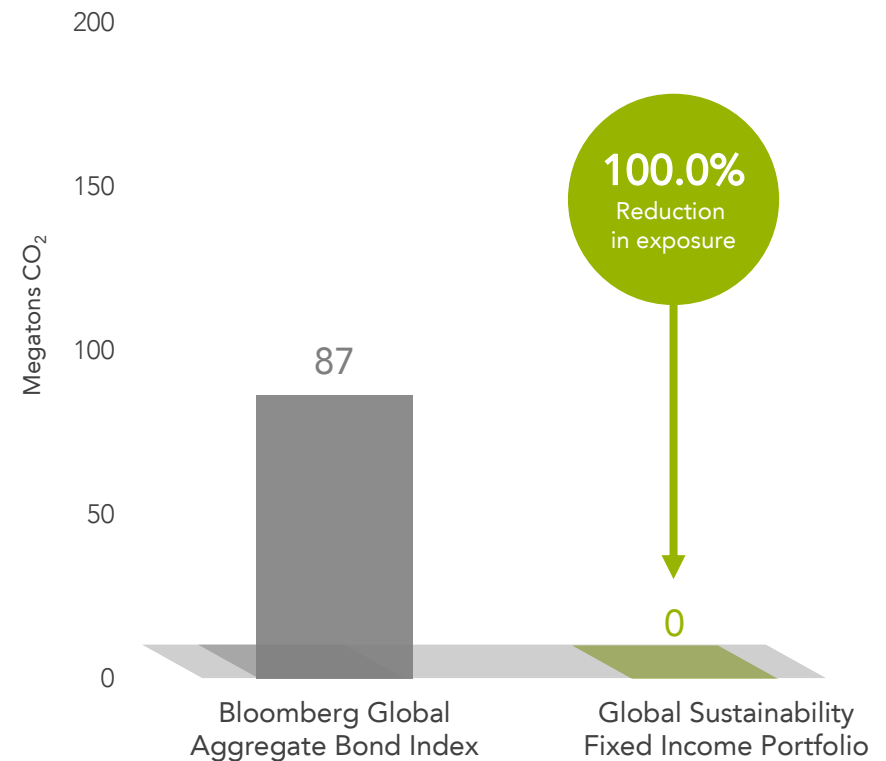
## Weighted Average Carbon Intensity

Corporate Bonds Only



## Weighted Average Potential Emissions from Reserves

Corporate Bonds Only



**Weighted Average Carbon Intensity** is found by calculating the recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO<sub>2</sub>e) normalized by sales in USD (metric tons CO<sub>2</sub>e per USD million sales) for each portfolio or index company and calculating the weighted average by portfolio or index weight. Greenhouse gases included are carbon dioxide (CO<sub>2</sub>), methane (CH<sub>4</sub>), nitrous oxide (N<sub>2</sub>O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF<sub>6</sub>), and nitrogen trifluoride (NF<sub>3</sub>). **Weighted Average Potential Emissions from Reserves** is found using a theoretical estimate calculated by MSCI of carbon dioxide produced if a company's reported reserves of oil, gas, and coal were converted to energy, given estimated carbon and energy densities of the respective reserves, for each portfolio or index company and calculating the weighted average by portfolio or index weight. Please see "Sustainability Data Description and Disclosures" for additional information. Bloomberg data provided by Bloomberg. "Bloomberg Global Aggregate Bond Index" shown in charts is the Bloomberg Global Aggregate Bond Index (Hedged to USD).

# Security Type and Corporate Sector Weights

Characteristics as of March 31, 2026

## DISTRIBUTION BY SECURITY TYPE (%)

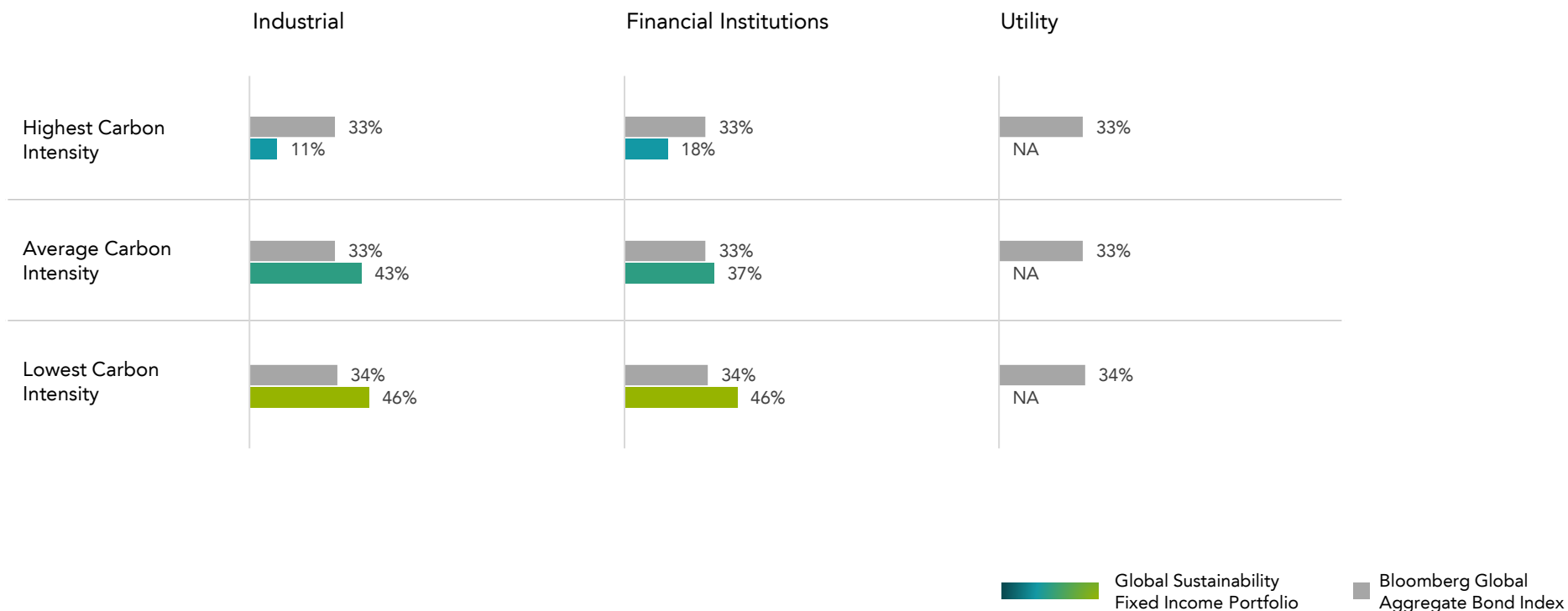


## SECTOR WEIGHTS FOR CORPORATE BONDS (%)



# Sector Weight Distribution by Carbon Intensity

As of March 31, 2026



Corporate sectors defined by Barclays class 2 sector classifications for corporate issuers. Please see "Sustainability Data Description and Disclosures" slide for additional information. Within the portfolio's target market, region, and industry, each company is classified from Lower Carbon Intensity to Higher Carbon Intensity. The Lowest Carbon Intensity group is defined as approximately the third of companies with the lowest carbon intensity. The Average Carbon Intensity group is defined as the next third; and the Higher Carbon Intensity group is defined as approximately the third of companies with the highest carbon intensity. Within the target market. Bloomberg data provided by Bloomberg. "Bloomberg Global Aggregate Bond Index" shown in charts is the Bloomberg Global Aggregate Bond Index (Hedged to USD).

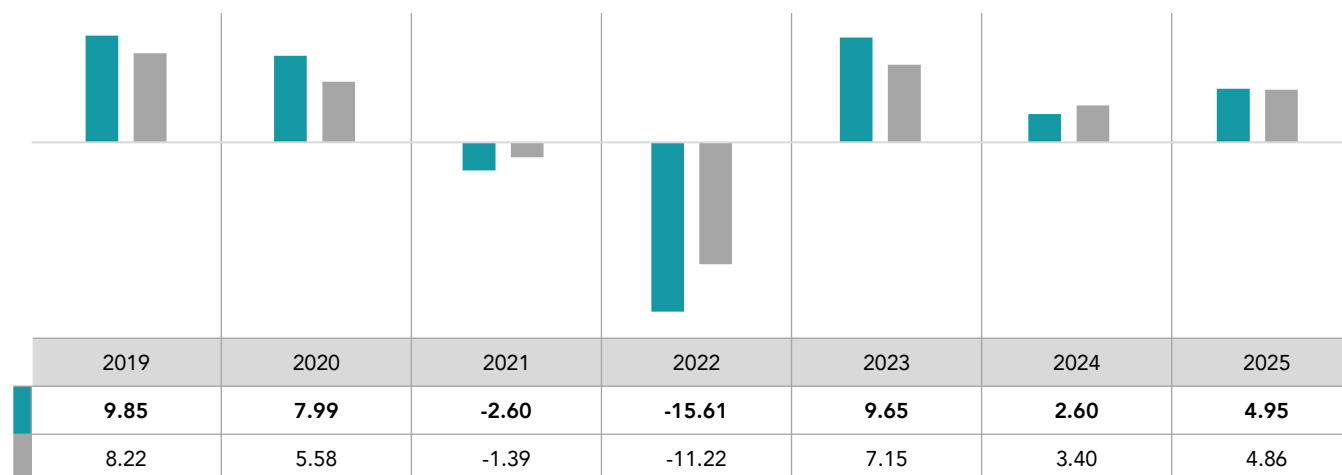
# Performance

As of March 31, 2026

Annualized

PERIODIC RETURNS (%)	1st Quarter	1 Year	3 Years	5 Years	Since 12/18 Portfolio 1st Full Month	Standard Deviation (%) Since 12/18
<b>Global Sustainability Fixed Income Portfolio</b>	<b>-0.31</b>	<b>3.41</b>	<b>4.40</b>	<b>0.18</b>	<b>2.04</b>	<b>6.27</b>
Bloomberg Global Aggregate Bond Index (hedged to USD)	-0.15	3.49	4.07	0.81	2.25	4.50

## CALENDAR YEAR RETURNS (%)



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. Bloomberg data provided by Bloomberg.

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# Appendix

# Emissions Data

Focusing on greenhouse gas emissions data enables a climate-focused investment approach

## Relevancy

Greenhouse gas emissions are the primary driver of climate change.

## Accessibility

Companies around the world report greenhouse gas emissions annually.

## Comparability

Comparing companies' emissions data allows investors to compare companies' environmental characteristics.

# Sustainability Considerations

## Global Sustainability Fixed Income

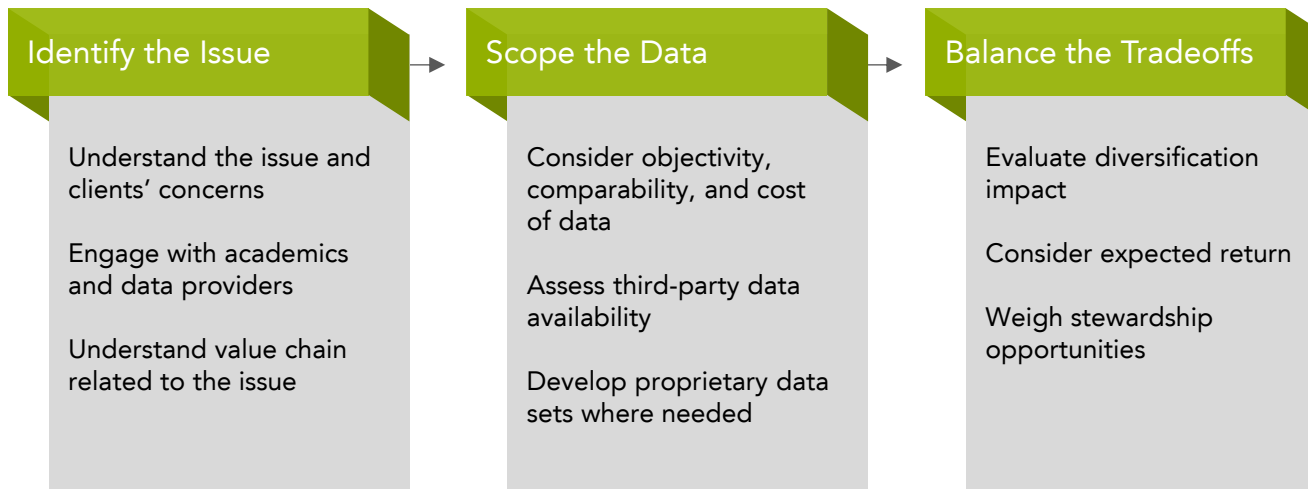
SUSTAINABILITY EXCLUSIONS		
Carbon Intensity <sup>1</sup>	85% of score	Issuers that would otherwise be eligible for investment in the portfolio are ranked by the environmental score and the lowest-scoring 10% by market value are excluded.
Land Use and Biodiversity	15% of score	
Toxic Spills and Releases		
Operational Waste		
Water Management		
Potential Emissions from Reserves <sup>1</sup>	---	Issuers with high total fossil fuel reserves that may lead to future emissions are generally excluded.
EMISSIONS-FOCUSED WEIGHTINGS		
Carbon Intensity <sup>1</sup>	Issuers within each sector of the Bloomberg Global Aggregate Corporate Index are ranked by total carbon intensity. A higher than market weight is targeted in bonds with better emissions profiles within each sector. A lower than market weight is targeted in bonds with poor emissions profiles within each sector.	
ADDITIONAL ESG REFINEMENTS <sup>2</sup>		
Coal	Companies with ownership of coal reserves or revenue from the mining of coal are generally excluded.	
Palm Oil	Companies that earn at least 10% revenue from the production or distribution of palm oil are generally excluded.	
Factory Farming	Companies involved in intensive commercial animal husbandry for the purpose of food production are generally excluded.	
Child Labor	Companies involved in severe child labor controversies are generally excluded.	
Private Prisons	Companies that operate, manage, or provide staffing services to for-profit correctional and/or detention facilities are generally excluded.	
Tobacco	Companies that earn at least 10% of their total annual revenue related to production, distribution, or retail sales are generally excluded.	
Landmines and Cluster Munitions	Companies involved in the production of cluster munitions, landmines, or key components of these products are generally excluded.	
Civilian Firearms	Companies involved in production of civilian firearms are generally excluded.	
Business Conduct	Companies with material involvement in severe environmental, social, or governance controversies are generally excluded.	

Sustainability screens are applied to corporate bonds. Certain criteria are also applied to non-corporate bonds. Carbon intensity and potential emissions from reserves screens are applied to supranational organizations and non-sovereign agencies. Treasury, sovereign, and local authority debt are assessed on the respective sovereign entity's greenhouse gas emissions per GDP and the highest emitters are underweighted in aggregate.

1. Carbon Intensity represents a company's recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO<sub>2</sub>e) normalized by sales in USD (metric tons CO<sub>2</sub>e per USD million sales). Greenhouse gases included are carbon dioxide (CO<sub>2</sub>), methane (CH<sub>4</sub>), nitrous oxide (N<sub>2</sub>O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF<sub>6</sub>), and nitrogen trifluoride (NF<sub>3</sub>). Potential Emissions from Reserves is a theoretical estimate calculated by MSCI of carbon dioxide produced if a company's reported reserves of oil, gas, and coal were converted to energy, given estimated carbon and energy densities of the respective reserves. This methodology is subject to change with data developments or other findings or events.

2. Issuers may be excluded for other factors believed to be important to investors interested in sustainability, such as issuers associated with significant environmental controversies.

# Developing ESG Screens



Screening can allow investors to avoid or de-emphasize areas of concern.

Screening involves tradeoffs, such as potentially reducing diversification and losing the ability to engage and vote at excluded companies.

# Sustainability Data Description and Disclosures

## **Data Provider Disclosure**

Certain information incorporated herein has been provided by Institutional Shareholder Services Inc. (“ISS”) and by MSCI ESG Research Inc. (“ESG”). Although Dimensional Fund Advisors’ information providers, including without limitation, ESG and its affiliates (the “ESG Parties”), obtain information from sources they consider reliable, none of the ESG Parties warrants or guarantees the originality, accuracy, and/or completeness of any data herein. None of the ESG Parties makes any express or implied warranties of any kind, and the ESG Parties hereby expressly disclaim all warranties of merchantability and fitness for a particular purpose, with respect to any data herein. None of the ESG Parties shall have any liability for any errors or omissions in connection with any data herein. Further, without limiting any of the foregoing, in no event shall any of the ESG Parties have any liability for any direct, indirect, special, punitive, consequential, or any other damages (including lost profits) even if notified of the possibility of such damages.

## **Additional Information**

Carbon Intensity and Potential Emissions from Reserves data is provided by third-party data providers, and methodology is subject to change with data developments or other findings or events. Third-party emissions data is available for over 99% of public companies. For companies where data is not available, Dimensional applies a sector average value.

# 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					

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# Standardized Performance Data and Disclosures

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		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				

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# Standardized Performance Data and Disclosures

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		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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