

DFAUSFDS

## Dimensional US Foundations Index

as of 10/31/2022



### Overview

The Dimensional US Foundations Index is a rules-based multi-asset index that aims to provide higher expected returns in each asset class by leveraging Dimensional's 40+ years of experience in financial science research and application. The Index allocates exposure on a daily basis among equities, fixed income, and commodities with a 5% volatility target.

### Key Features

#### Diversified Exposure

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

#### Higher Expected Returns

Draws on insights from decades of academic and empirical research on what drives returns over time based on financial science, not speculation.

#### Targeted Volatility

Targets a consistent level of 5% volatility using industry-leading research by Dimensional and Nobel laureate Robert C. Merton, Resident Scientist of the firm.

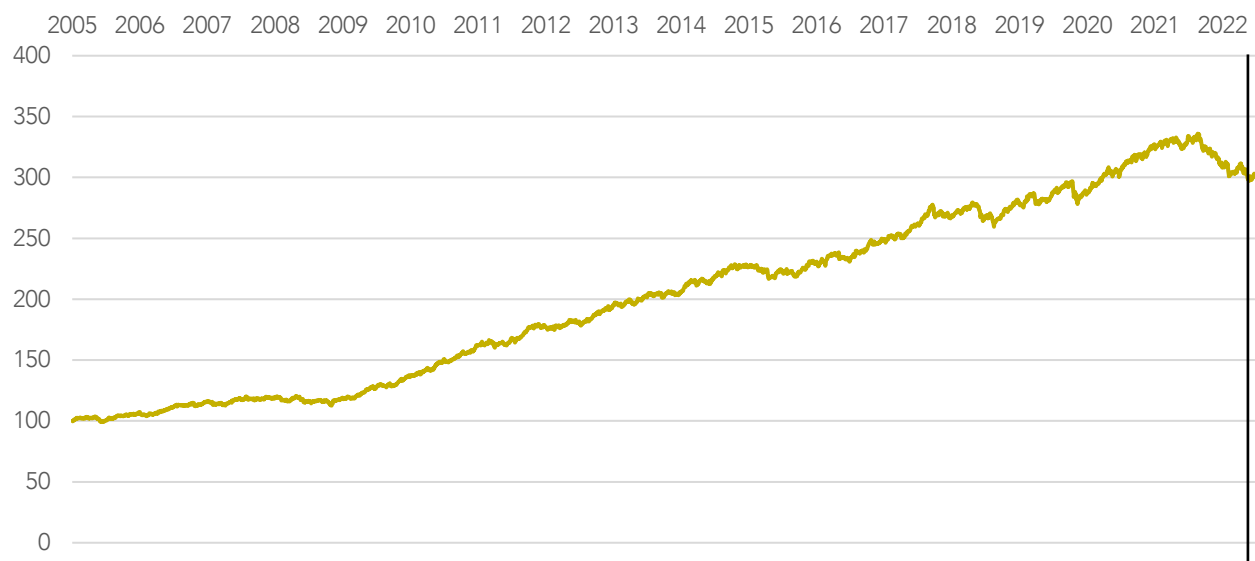
### Underlying Components and Weights

as of 10/31/2022

Dimensional US Core Equity XM Index	DFAUCXMT	22.20%
10Y US Treasury Note Rolling Future Index	ENHAUSTT	0.00%
2Y US Treasury Note Rolling Future Index	ENHAUSTW	0.00%
Dimensional Enhanced Commodity Long-Short Excess Return Index	BHCVDXAT	23.40%

### Index Values

as of 10/31/2022



Index is an excess returns index and net of an annual fee of 50bps.

**Past performance, including hypothetical performance, is no guarantee of future results.** Data shown prior to the live date of September 30, 2022 is hypothetical. The Dimensional US Foundations Index has been retrospectively calculated by Dimensional Fund Advisors LP with the benefit of hindsight and did not exist prior to the index inception date. Accordingly, results shown during the periods prior to the index's index inception 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.

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**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.

**Disclosures**

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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.

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