

As of 03/31/2024



Emerging Markets Sustainability Core 1 ETF

DFSE

Emerging markets total market equity solution with moderate, integrated emphasis on higher expected returns and climate-focused sustainability considerations.

OVERVIEW

Inception Date	11/01/2022
Listing Date	11/02/2022
Exchange	NYSE Arca
Assets Under Management	\$231.1M
CUSIP	25434V682
Intraday Value Ticker	DFSE.IV
Benchmark (Bench.)	MSCI Emerging Markets IMI Index (net div.)
Total Operating Expense Ratio	0.59%
Net Expense Ratio (to Investor)	0.41%

Investment Objective: To achieve long-term capital appreciation.

Higher Expected Returns

Offers broadly diversified, total market exposure and aims to add value with integrated emphasis on securities with higher expected returns.

Lower Carbon Footprint

Companies with high carbon intensity or potential emissions from reserves are excluded or underweighted to reduce carbon footprint exposure.

Competitively Priced

Priced within the lowest quartile of Morningstar category peers.

Performance

PERIODIC PERFORMANCE: ANNUALIZED RETURNS	NAV	Market Price	Bench.
3 Months	1.72%	1.89%	2.17%
1 Year	10.69%	10.07%	9.76%
Since Inception	19.73%	19.98%	17.57%

CALENDAR YEAR RETURNS	NAV	Bench.
2023	14.49%	11.67%

DISCLOSURES

Certain Portfolios have 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. Unless otherwise stated in the prospectus, the Advisor may amend or discontinue these arrangements at any time, one year from the date of the prospectus. The net expense ratio reflects the total annual fund operating expenses of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. Please read the Portfolio's prospectus for details and more information.

Regarding Competitively Priced statement: Comparison against funds in its Morningstar peer category as of March 31, 2024.

Regarding Lower Carbon Footprint statement: Carbon Intensity includes a company's recently reported greenhouse gas emissions in tons carbon dioxide equivalents (CO₂e) divided by a company's sales. Potential Emissions from Reserves is an estimate of carbon dioxide produced if a company's reported fossil fuel reserves were used.

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 recent month-end performance data, visit www.dimensionalfund.com. Performance includes reinvestment of dividends and other earnings. Returns for periods shorter than one year are not annualized. For ETFs, the market price return is calculated from closing prices as determined by the fund's listing exchange.

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Characteristics

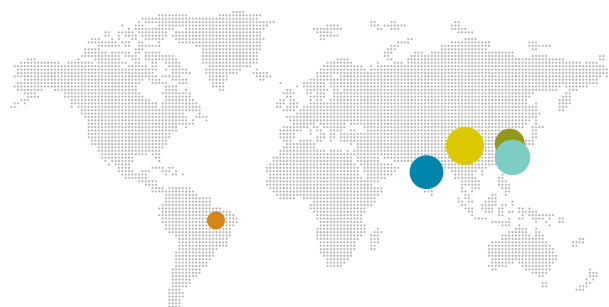
EQUITY CHARACTERISTICS	Fund	Bench.
Number of Companies	4,002	3,357
Wtd. Avg. Mkt. Capitalization (Millions)	\$65,478	\$108,508
Aggregate Price-to-Book	1.65	1.73
Wtd. Avg. Profitability	0.25	0.24

EQUITY ALLOCATION BY SECTOR

	Fund	Bench.
Information Technology	23.43%	22.91%
Financials	18.50%	20.64%
Consumer Discretionary	12.81%	12.27%
Industrials	11.68%	8.54%
Communication Services	7.53%	7.92%
Other	26.04%	27.72%



EQUITY COUNTRY ALLOCATION	Fund	Bench.
China	23.57%	22.66%
Taiwan	20.38%	18.39%
India	18.41%	18.77%
Korea	14.41%	12.93%
Brazil	5.21%	5.16%
Other	18.03%	22.09%



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, foreign securities and currencies risk, small and mid-cap company risk, profitability investment risk, value investment risk, emerging markets risk, China investments risk, sustainability impact consideration investment risk, market trading risk, premium/discount risk, derivatives risk, securities lending risk, operational risk, cyber security risk, and large shareholder risk. For more information regarding the Portfolio's principal risks, please see the prospectus.

TOP EQUITY HOLDINGS BY COMPANY

Taiwan Semiconductor Manufacturing Co Ltd	4.13%
Tencent Holdings Ltd	2.60%
Samsung Electronics Co Ltd	2.53%
Alibaba Group Holding Ltd	1.21%
Infosys Ltd	1.03%
PDD Holdings Inc	0.82%
MediaTek Inc	0.66%
ICICI Bank Ltd	0.66%
China Construction Bank Corp	0.59%
NetEase Inc	0.59%

PRINCIPAL RISKS

Because the value of your investment in the Portfolio will fluctuate, there is the risk that you will lose money. An investment in the Portfolio is not a deposit of a bank and is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. The Portfolio's principal risks include: equity market risk, foreign securities and currencies risk, small and mid-cap company risk, profitability investment risk, value investment risk, emerging markets risk, China investments risk, sustainability impact consideration investment risk, market trading risk, premium/discount risk, derivatives risk, securities lending risk, operational risk, cyber security risk, and large shareholder risk. For more information regarding the Portfolio's principal risks, please see the prospectus.

DISCLOSURES

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

Sectors are classified according to GICS sector. GICS was developed by and is the exclusive property of MSCI and S&P Dow Jones Indices LLC, a division of S&P Global. Holdings are subject to change. Numbers may not total 100% due to rounding.

The MSCI Emerging Markets IMI Index measures the performance of securities from developing countries. MSCI data copyright MSCI 2024, all rights reserved Indices are not available for direct investment.

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