

As of 3/31/2025



# Dimensional US Innovation Index

## DFAUSINN

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

### OVERVIEW

Ticker	DFAUSINN
Return Type	Excess Return
Live Date	1/15/2025
Base Date	5/10/2005
Rebalance Frequency	Daily

### 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

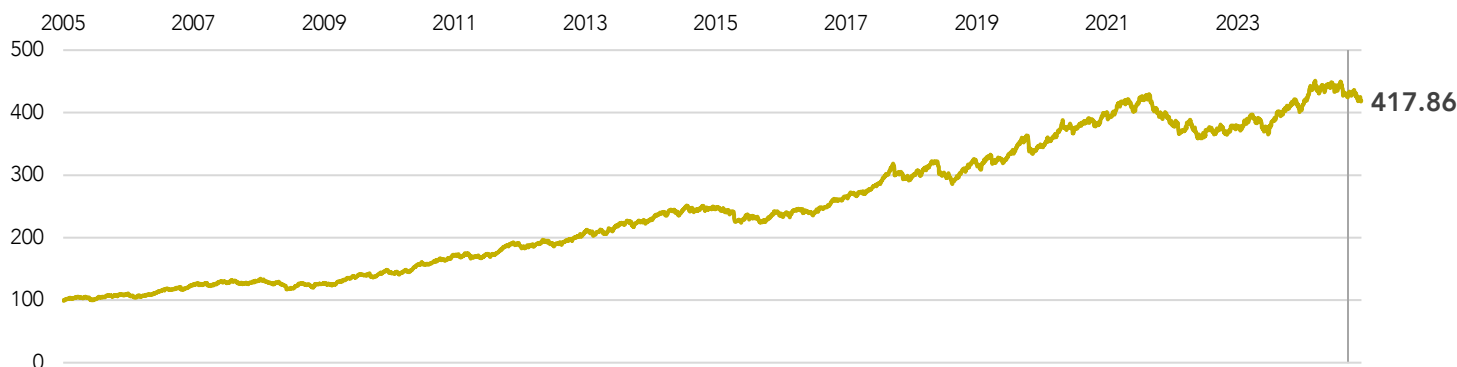
Targets a consistent level of 8% volatility based on a robust, proprietary approach to volatility management.

## Performance

### PERIODIC PERFORMANCE: ANNUALIZED RETURNS

Hypothetical and Live	1 Year	3 Years	5 Years	10 Years	Since Live 1/15/2025	Since Base 5/10/2005
● US Innovation Index	-0.42%	1.81%	4.25%	5.49%	-2.10%	7.47%

### GROWTH OF WEALTH



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 Growth of Wealth chart is hypothetical and assumes no transaction costs or taxes. The chart is for illustrative purposes only and is not indicative of any investment.

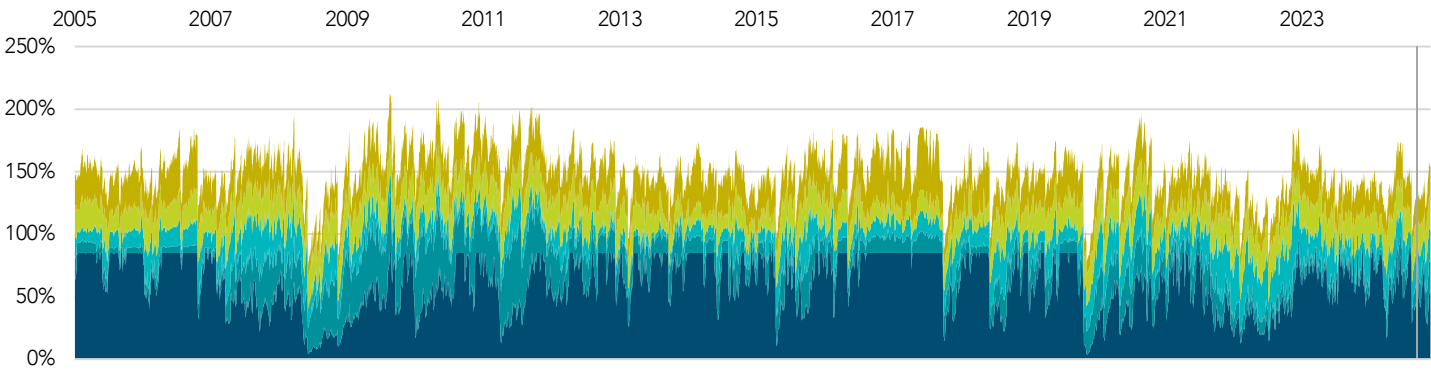
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DFAUSINN

## Characteristics

UNDERLYING COMPONENTS AND WEIGHTS			Ticker	Weight
●	Dimensional US High Profitability Index		DFAUHPFT	49.22%
●	10Y US Treasury Note Rolling Future Index		ENHAUSTT	27.47%
●	5Y US Treasury Note Rolling Future Index		ENHAUST5	28.41%
●	Investment Grade US 5Y Credit Index		ENHACIG5	25.00%
●	Dimensional Enhanced Commodity Long-Short Excess Return Index		BHCVDXAT	26.28%

## 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.

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## 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.

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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. 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.

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