Dimensional

Q2 2026 Model Profile

Dimensional Core ETF Wealth Models

As of June 30, 2026.
Composition of the Models may change without notice.

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Q2 2026 Model Profile

Dimensional Core ETF Wealth Models

The Dimensional Core ETF Wealth Models offer broad market exposure with a moderate emphasis on higher expected returns for investors seeking to outperform the market.

KEY BENEFITS

Strategic Asset Allocation
The models are rebalanced quarterly with strategic asset allocation powered by financial science, not speculation.

Daily Active Implementation
Dimensional's systematic, active funds draw on real-time market price information, enabling funds to be flexibly managed in changing market conditions.

Higher Expected Returns
The models are designed to outperform the broad market by pursuing research-backed premiums.

Asset Allocation and Fees Overview

Index: MSCI All Country World IMI Index

	Wealth Models						
Equity/Fixed Income	0/100	20/80	40/60	60/40	80/20	100/0	Index
Equity	0%	20%	40%	60%	80%	100%	—
US	—	14%	29%	44%	58%	73%	63%
Non-US Developed	—	4%	7%	11%	15%	18%	25%
Emerging	—	2%	4%	5%	7%	9%	12%
Fixed Income	100%	80%	60%	40%	20%	0%	—

Weighted Average Fees[1]							Peer Average[2]
Net Expense Ratio	0.15%	0.17%	0.18%	0.18%	0.19%	0.19%	0.37%
Gross Expense Ratio	0.16%	0.18%	0.19%	0.19%	0.19%	0.19%	—

As of June 30, 2026. Composition of the Models may change without notice.

1. Fee and expense information as of the most recent prospectus. Weighted average fees are calculated by taking the Model weights and underlying fund net expense ratios as published in the most recent prospectus to calculate the model weighted average fee. Advisory fees that may be applicable in the management of the Model are not reflected. Certain underlying Dimensional funds have entered into fee waiver and/or expense assumption arrangements with Dimensional. In these cases, Dimensional 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 fee waiver and/or expense assumption agreement will remain in effect for one year from the date of the prospectus and continue in effect from year to year thereafter unless terminated by a Portfolio or the Advisor. 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. See "Fund Returns" page(s) in this document for detailed fee and expense information on each underlying fund in the model.
2. Comparison against Morningstar peers as of June 30, 2026. Sample includes USD denominated surviving models from the Models universe in Morningstar.

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Dimensional Fund Allocations

Dimensional funds are focused daily on research-backed drivers of higher expected returns in equity and fixed income markets. Our funds are built on over four decades of expertise applying financial science to investment solutions.

80%

of all Dimensional funds outperformed after fees
vs. their benchmark over the last 20 years[1]

		Wealth Models					
Underlying Fund Allocations	Ticker	0/100	20/80	40/60	60/40	80/20	100/0
Equity		0%	20%	40%	60%	80%	100%
US Core Equity 1 ETF	DCOR	—	7.25%	14.49%	21.30%	28.40%	35.50%
US Core Equity 2 ETF	DFAC	—	7.24%	14.49%	21.30%	28.40%	35.50%
International Core Equity 2 ETF	DFIC	—	3.67%	7.35%	10.80%	14.40%	18.00%
Emerging Markets Core Equity 2 ETF	DFEM	—	1.84%	3.67%	5.40%	7.20%	9.00%
Global Real Estate ETF	DFGR	—	—	—	1.20%	1.60%	2.00%
Fixed Income		100%	80%	60%	40%	20%	0%
Inflation-Protected Securities ETF	DFIP	20.00%	—	—	—	—	—
Short Duration Fixed Income ETF	DFSD	80.00%	50.00%	30.00%	15.00%	—	—
Core Fixed Income ETF	DFCF	—	15.00%	15.00%	10.00%	5.00%	—
International Core Fixed Income ETF	DFGX	—	15.00%	15.00%	10.00%	5.00%	—
Global Credit ETF	DGCB	—	—	—	5.00%	10.00%	—

As of June 30, 2026. Composition of the Models may change without notice.
1. The sample includes US-domiciled, USD-denominated open-end and exchange-traded funds at the beginning of the 20-year period ending June 30, 2026. Each fund is evaluated relative to its prospectus benchmark. Outperformers are funds that survive the sample period and whose cumulative net return over the period exceeded that of their respective benchmark.

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Equity Characteristics

Index: MSCI All Country World IMI Index

Equity allocations within the models offer broadly-diversified, total market exposure with strong emphasis on higher expected return stocks for investors seeking to outperform the market. Decades of academic research provide insight into what drives differences in expected stock returns. Dimensional's models are designed to provide consistent and balanced exposure to small cap, value, and profitability stocks.

Consistently emphasizes:

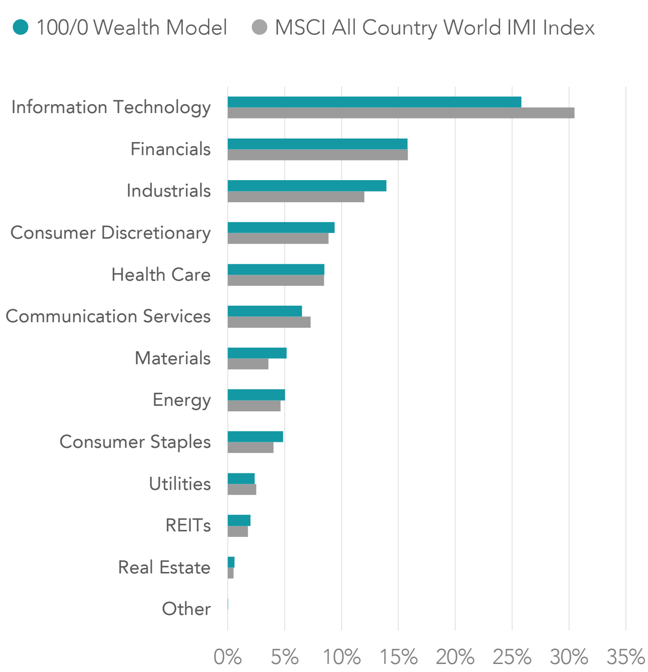
- SMALL CAP
- VALUE
- PROFITABILITY

	Wealth Models						
	0/100	20/80	40/60	60/40	80/20	100/0	Index
Equity	0%	20%	40%	60%	80%	100%	
Number of Companies	—	12,969	12,969	13,395	13,395	13,395	8,098
Weighted Average Total Market Cap ($MM)	—	$765,562	$765,456	$751,094	$751,094	$751,094	$879,314
Aggregate Price-to-Book	—	3.08	3.08	3.04	3.04	3.04	3.47
Weighted Average Profitability[1]	—	0.44	0.44	0.44	0.44	0.44	0.43

TOP HOLDINGS

100/0 Wealth Model		MSCI All Country World IMI Index	
NVIDIA Corp	3.8%	NVIDIA Corp	4.1%
Apple Inc	3.6%	Apple Inc	3.7%
Microsoft Corp	2.5%	Alphabet Inc	3.3%
Alphabet Inc	2.4%	Microsoft Corp	2.3%
Amazon.com Inc	2.0%	Amazon.com Inc	2.0%
Meta Platforms Inc	1.3%	Taiwan Semiconductor Manufacturing Co Ltd	1.6%
Micron Technology Inc	1.1%	Broadcom Inc	1.5%
Taiwan Semiconductor Manufacturing Co Ltd	0.9%	Micron Technology Inc	1.1%
Broadcom Inc	0.9%	Meta Platforms Inc	1.1%
JPMorgan Chase & Co	0.8%	Tesla Inc	1.0%
Weight in Top 10	**19.2%**		**21.8%**

SECTOR ALLOCATION



As of June 30, 2026.

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

REITs are classified according to GICS Industry codes that are usually included in Financials and Real Estate. Securities listed as "Other" have not been provided a GICS category. GICS was developed by and is the exclusive property of MSCI and S&P Dow Jones Indices LLC, a division of S&P Global. Index shown is intended for comparative purposes only and may differ significantly from the models. Holdings are subject to change.

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Fixed Income Characteristics

Index: Bloomberg Global Aggregate Bond Index[1]

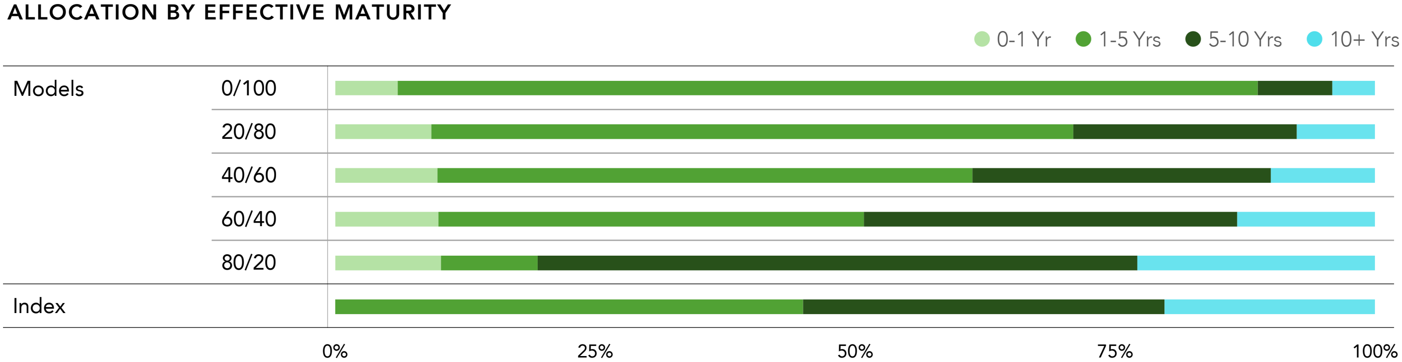
Fixed income allocations within the models are strategically designed to vary exposure to align with an investor's risk-return goals. Dimensional uses observable market information to position our fixed income portfolios to seek higher returns by systematically adjusting duration, credit quality, and currency of issuance.

Systematically varies:

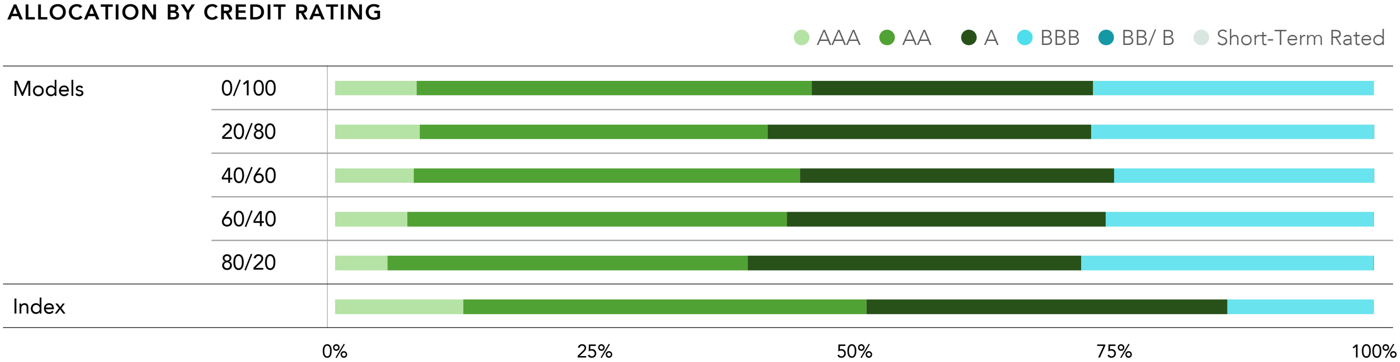
- TERM
- CREDIT QUALITY
- CURRENCY OF ISSUANCE

	Wealth Models						
	0/100	20/80	40/60	60/40	80/20	100/0	Index
Fixed Income Sector Weight	100%	80%	60%	40%	20%	0%	
Treasury	25.05%	16.20%	19.50%	19.33%	18.82%	—	53.69%
Government	7.14%	10.68%	11.27%	11.47%	12.10%	—	15.12%
Corporates	67.81%	69.36%	64.22%	64.19%	64.07%	—	18.53%
Securitized	—	3.76%	5.01%	5.01%	5.01%	—	12.66%
Weighted Average Effective Duration (years)	3.58	3.99	4.38	4.81	6.13	—	6.25

ALLOCATION BY EFFECTIVE MATURITY



ALLOCATION BY CREDIT RATING



As of June 30, 2026.

1. Hedged to USD.

Credit rating agencies Moody's Investor Service, Fitch Ratings, and Standard & Poor's Corporation rate the credit quality of debt issues. For reporting purposes, Dimensional generally assigns 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, Dimensional assigns 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. Index shown is intended for comparative purposes only and may differ significantly from the models. Holdings are subject to change. Bloomberg data provided by Bloomberg.

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Model Performance

As of June 30, 2026

HYPOTHETICAL MODEL PERFORMANCE SINCE INCEPTION

			ANNUALIZED[1]		
	Q2 2026	Year to Date	1 Year	3 Year	Since Model Inception 12/31/2021
Dimensional Core ETF 0/100 Wealth Model	0.90%	1.05%	3.60%	5.23%	2.20%
Bloomberg Global Aggregate Bond Index (USD Hedged)	1.30%	1.15%	3.17%	4.50%	0.94%
Dimensional Core ETF 20/80 Wealth Model	3.66%	3.47%	7.86%	8.03%	3.64%
Dimensional Core ETF 40/60 Wealth Model	6.18%	5.81%	12.07%	10.74%	5.32%
Dimensional Core ETF 60/40 Wealth Model	8.67%	8.13%	16.39%	13.55%	7.13%
Dimensional Core ETF 80/20 Wealth Model	11.22%	10.46%	20.84%	16.41%	9.04%
Dimensional Core ETF 100/0 Wealth Model	13.54%	12.65%	25.18%	19.18%	10.98%
MSCI All Country World IMI Index (net div.)	14.93%	11.77%	24.22%	19.45%	10.62%

1. Returns for periods shorter than one year are not annualized.

Hypothetical performance for Dimensional Wealth Models reflects changes in the underlying fund allocations, if any, since the model's inception. All results assume monthly rebalance. The Dimensional Models do not include an allocation to cash or cash equivalents, except indirectly through a Dimensional Fund. Performance shown is hypothetical and for illustrative purposes only. The performance is based on model asset allocations using actual, historical underlying fund data and is provided for illustrative purposes only. Performance is based on net asset value returns for the mutual funds and exchange traded funds. The performance does not represent actual investment performance and it does not take into account any individual investor circumstances. Hypothetical model performance does not reflect trading in actual portfolios and may not reflect the impact that economic and market factors may have had on decision-making if managing actual client money. Actual performance of any fund or strategy may vary significantly from the hypothetical performance presented due to assumptions regarding fees, transaction costs, liquidity or other market factors. Actual historical allocations could have differed, perhaps significantly. Advisory fees paid to underlying component funds are reflected in the performance results. Advisory fees to a financial advisor, custodian fees, trading costs and transaction costs that may be applicable in the management of an overall portfolio are not reflected. Results presented are no guarantee of future results and may vary. The investment return and principal value of an investment will fluctuate and may be worth more or less than the original investment. Indices are not available for direct investment. The indices are intended for comparative purposes only and may differ significantly from the models. Dimensional data provided by Dimensional. Bloomberg data provided by Bloomberg.

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Market Commentary

As of 06/30/2026

Equity Markets

Global equity markets delivered a strong second quarter, rebounding from a volatile start to the year despite ongoing geopolitical uncertainty. US stocks returned 15.44%, as measured by the Russell 3000 Index, posting their best quarterly gain since 2020, while emerging markets outperformed both US and developed international equities. Continued enthusiasm for AI-related investment supported technology stocks, which outperformed other sectors, while energy stocks lagged as oil prices declined.

The quarter was also marked by significant volatility in energy markets. Oil prices rose sharply early in the period amid concerns about supply disruptions stemming from conflict in the Middle East before retreating later in the quarter as tensions eased. Despite these developments, global equity markets largely recovered from periods of weakness and finished the quarter strongly.

The strong second quarter left many major equity benchmarks positive for the year through June. The Russell 3000 Index was up 10.88% year-to-date, while broad non-US markets, as measured by the MSCI All Country World ex USA IMI Index (net div.), gained 13.05%. Within international markets, developed markets, as measured by the MSCI World ex USA IMI Index (net div.), gained 9.90% for the quarter, while emerging markets outperformed with a return of 22.70%, as measured by the MSCI Emerging Markets IMI Index (net div.).

The equity component of the model returned 13.5%, underperforming the MSCI All Country World IMI Index (net div.) by 1.4% for the quarter ending June 30, 2026. The Model's emphasis on value stocks detracted from relative performance. The bottom half of stocks by relative price in the MSCI All Country World IMI Index (net div.) returned 11.0% compared to the MSCI All Country World IMI Index (net div.) return of 14.9%. The Model's emphasis on small cap stocks also detracted from relative performance. Small cap stocks in the MSCI All Country World IMI Index (net div.) returned 12.4%.

GLOBAL EQUITY RETURNS

Stocks	Global	14.9%
	US	15.4%
	Developed ex US	9.9%
	Emerging Markets	22.7%

GLOBAL EQUITY PREMIUM RETURNS

Size	Large	16.1%
	Small	12.4%
Value	Value	10.8%
	Growth	20.7%
Prof	High	17.3%
	Low	14.0%

GLOBAL EQUITY SECTOR RETURNS

Information Technology	40.1%
Global	14.9%
Industrials	13.1%
Financials	11.6%
REITs	9.8%
Health Care	7.6%
Consumer Discretionary	6.9%
Communication Services	5.9%
Consumer Staples	1.8%
Materials	0.8%
Utilities	0.4%
Real Estate	-1.6%
Energy	-12.3%

Past performance is no guarantee of future results. References to specific company securities should not be construed as a recommendation or investment advice. This information is intended for educational purposes and should not be considered a recommendation to buy or sell a particular security. Named securities may be held in accounts managed by Dimensional. **Global returns segment** (index representation) as follows: Global Stock Market (MSCI All Country World IMI Index [net div.]), US Stock Market (Russell 3000 Index), Developed ex US Stocks (MSCI World ex USA IMI Index [net div.]), Emerging Markets (MSCI Emerging Markets IMI Index [net div.]). **Global premium returns segment** are computed from MSCI All Country World IMI Index published security weights and Dimensional computed security returns and Dimensional classification of securities based on size, value, and profitability parameters. Within the US, Large Cap is defined as approximately the largest 90% of market capitalization in each country or region; Small Cap is approximately the smallest 10%. Within the non-US developed markets, Large Cap is defined as approximately the largest 87.5% of market capitalization in each country or region; Small Cap is approximately the smallest 12.5%. Within emerging markets, Large Cap is defined as approximately the largest 85% of market capitalization in each country or region; Small Cap is approximately the smallest 15%. Designations between value and growth are based on price-to-book ratios. Value is defined as the 50% of market cap with the lowest price-to-book ratios by size category and growth is the highest 50%. Profitability is measured as operating income before depreciation and amortization minus interest expense scaled by book. High profitability is defined as the 50% of market cap with the highest profitability by size category and low profitability is the lowest 50%. REITs and utilities, identified by GICS code, and stocks without size, relative price, or profitability metrics are excluded from this analysis. Countries not in the Dimensional investable universe are excluded from the analysis. **Sector returns** are derived by Dimensional using constituent data from the MSCI All Country World IMI Index. Returns for specific securities are sourced from the MSCI All Country World IMI Index using daily security returns. Securities without a GICS sector are excluded. Sectors are classified according to GICS Industry code. GICS was developed by and is the exclusive property of MSCI and S&P Dow Jones Indices LLC, a division of S&P Global. Indices are not available for direct investment. Index performance does not reflect the expenses associated with the management of an actual portfolio.

Dimensional

Market Commentary

As of 06/30/2026

Fixed Income Markets

Current Market Environment

Amidst geopolitical and inflation concerns, the second quarter started with higher bond yields. Fixed income market returns were positive, with global bonds returning 1.30%.

Global ex-US bonds outperformed US bonds. Yields fell in many international markets, which assessed a decline in oil prices during the second half of the quarter and policy rate hikes by central banks, like the European Central Bank. In contrast, US short and intermediate-term Treasury yields rose. The Federal Reserve, led by new Chair Kevin Warsh, held the policy rate steady at 3.50%-3.75% and signaled for the policy rate to remain steady or higher for 2026. Inflation increased and remained above the Fed's 2% target.

US credit bonds, municipal bonds, and Treasury Inflation Protected Securities outperformed US Treasuries. Corporate credit spreads recovered from the modest sell-off coinciding with the beginning of the war in Iran and ended the quarter at 0.74%.[1] Municipal demand proved resilient even in face of robust issuance during the first half of the year.

Dimensional Fixed Income Positioning

Fixed income allocations vary to align with investor risk-return objectives. Models with larger fixed income allocations have a greater emphasis on wealth preservation, focusing on shorter-term, higher credit quality, and inflation-protected securities. Models with smaller fixed income allocations have a greater emphasis on growth of wealth, focusing on intermediate-term, relatively lower credit quality.

GLOBAL FIXED INCOME RETURNS AND YIELDS

		QTR Return	Yield as of 06/30/26
3-Month Treasury Bills		0.89%	3.71%
Global	Aggregate	1.30%	4.63%
	1-3 Year	1.00%	4.16%
	Government	1.20%	4.42%
	Credit	1.83%	5.03%
Global ex US		1.77%	4.50%
US	Aggregate	0.67%	4.74%
	1-3 Year	0.49%	4.29%
	Government	0.32%	4.37%
	Credit	1.33%	5.14%
	Mortgage-Backed	0.58%	4.97%
	High Yield BB	2.26%	6.03%
	TIPS	0.89%	2.09%
	1-5 Year	0.57%	1.95%
	Municipal	1.74%	3.12%
	1-3 Year	0.83%	2.64%

US TREASURY YIELD CURVES

		Change from Previous QTR	Yield as of 06/30/26
3-Month	+	+6 bps	3.83%
1-Year	+	+36 bps	4.11%
2-Year	+	+29 bps	4.11%
5-Year	+	+19 bps	4.16%
10-Year	−	-15 bps	4.20%
30-Year	−	-55 bps	4.35%

1. Source: Barclays Live, using the Bloomberg US Corporate Investment Grade Index OAS.

Yield shown for TIPS is a real yield.

Past performance is no guarantee of future results. Global fixed income returns segment (index representation) as follows: 3-Month Treasury Bills (ICE BofA US 3-Month Treasury Bill Index), Global Aggregate (Bloomberg Global Aggregate Bond Index [hedged to USD]), Global Government (Bloomberg Global Aggregate Government Bond Index [hedged to USD]), Global Credit (Bloomberg Global Aggregate Credit Bond Index [hedged to USD]), Global 1-3 Year (Bloomberg Global Aggregate Bond Index 1-3 Years [hedged to USD]), Global ex US (Bloomberg Global Aggregate ex-USD Bond Index [hedged to USD]), US Aggregate (Bloomberg US Aggregate Bond Index), US Government (Bloomberg US Government Bond Index), US Credit (Bloomberg US Credit Bond Index), US Mortgage-Backed (Bloomberg US Mortgage Backed Securities Index), US 1-3 Year (Bloomberg US Aggregate Bond Index 1-3 Years), US TIPS (Bloomberg US TIPS Index), US TIPS 1-5 Year (Bloomberg US TIPS Index 1-5 Years), US Municipal (S&P Intermediate Term National AMT-Free Municipal Bond Index), US Municipal 1-3 Year (ICE BofA 1-3 Year US Municipal Securities Index), and US High Yield BB (Bloomberg US High Yield Bond Index Ba). Bloomberg data provided by Bloomberg. S&P data © 2026 S&P Dow Jones Indices LLC, a division of S&P Global. ICE BofA index data © 2026 ICE Data Indices, LLC. Indices are not available for direct investment.

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Dimensional Funds
Relative Performance Snapshot

As of June 30, 2026

Equity

	Q2 2026	YTD	1 Year	3 Years	5 Years	10 Years	15 Years
US Core Equity 1 ETF	14.09%	12.02%	23.88%				
Russell 3000 Index	15.43%	10.86%	22.81%				
Fund Performance Relative to Index	-1.34%	1.16%	1.07%				
US Core Equity 2 ETF	14.49%	12.71%	25.02%	19.12%	12.01%	14.12%	12.90%
Russell 3000 Index	15.43%	10.86%	22.81%	20.35%	12.30%	15.06%	13.89%
Fund Performance Relative to Index	-0.94%	1.85%	2.21%	-1.23%	-0.29%	-0.94%	-0.99%
International Core Equity 2 ETF	7.79%	9.45%	23.12%	18.71%			
MSCI World ex USA IMI Index (net div.)	9.90%	8.96%	20.76%	16.85%			
Fund Performance Relative to Index	-2.11%	0.49%	2.36%	1.86%			
Emerging Markets Core Equity 2 ETF	20.84%	22.00%	38.59%	21.72%			
MSCI Emerging Markets IMI Index (net div.)	22.70%	22.41%	40.30%	22.11%			
Fund Performance Relative to Index	-1.86%	-0.41%	-1.71%	-0.39%			
Global Real Estate ETF	9.96%	10.65%	12.50%	9.71%			
S&P Global REIT Index (net div.)	10.76%	11.62%	15.40%	10.07%			
Fund Performance Relative to Index	-0.80%	-0.97%	-2.90%	-0.36%			

Relative Performance

- >50 bps
- 50 to 0 bps
- 0 to -50 bps
- <-50 bps

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. Returns for ETFs are based on NAV. Performance includes reinvestment of dividends and other earnings. Each fund is evaluated relative to its prospectus benchmark.

Dimensional Funds
Relative Performance Snapshot

As of June 30, 2026

Fixed Income

Fixed Income	Q2 2026	YTD	1 Year	3 Years
Inflation-Protected Securities ETF	0.79%	1.18%	3.26%	4.20%
Bloomberg U.S. TIPS Index	0.89%	1.15%	3.42%	3.98%
Fund Performance Relative to Index	-0.10%	0.03%	-0.16%	0.22%
Short Duration Fixed Income ETF	0.92%	1.01%	3.68%	5.48%
ICE BofA 1-5 Year US Corporate & Government Index	0.42%	0.60%	3.06%	4.74%
Fund Performance Relative to Index	0.50%	0.41%	0.62%	0.74%
Core Fixed Income ETF	1.00%	0.91%	4.28%	5.10%
Bloomberg U.S. Aggregate Bond Index	0.67%	0.62%	3.79%	4.16%
Fund Performance Relative to Index	0.33%	0.29%	0.49%	0.94%
Global Credit ETF	2.43%	2.01%	5.10%	
Bloomberg Global Aggregate Credit Bond Index (hedged to USD)	1.83%	1.34%	4.47%	
Fund Performance Relative to Index	0.60%	0.67%	0.63%	
International Core Fixed Income ETF	2.51%	1.88%	3.49%	
Bloomberg Global Aggregate ex-USD Bond Index (hedged to USD)	1.77%	1.57%	2.60%	
Fund Performance Relative to Index	0.74%	0.31%	0.89%	

Relative Performance

- >50 bps
- 50 to 0 bps
- 0 to -50 bps
- <-50 bps

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. Returns for ETFs are based on NAV. Performance includes reinvestment of dividends and other earnings. Each fund is evaluated relative to its prospectus benchmark.

Dimensional

The Dimensional Difference

45	$1.1T	1,600+	One
YEARS SINCE FOUNDING	FIRMWIDE ASSETS UNDER MANAGEMENT	EMPLOYEES IN 15 GLOBAL OFFICES	INVESTMENT PHILOSOPHY

Dimensional Wealth Models

Dimensional Wealth Models are strategic asset allocations composed of Dimensional funds and are designed to put rigorous research to work across an investor's portfolio.

Dimensional's solutions seek to add value by using up-to-date information in the latest market prices to identify reliable differences in expected returns across securities. Based on findings in our research, we do not make short-term allocation shifts across premiums, regions, countries, or sectors. A disciplined asset allocation that maintains broad diversification and a consistent focus on the long-term drivers of expected returns is, in our view, a more reliable way to pursue higher expected returns.

The models are rebalanced quarterly and are governed using a centralized process that emphasizes investor goals, operational efficiency, and thoughtful oversight.

The Dimensional Models team is a collaborative group of investment professionals across our global Research, Investment Engineering, Portfolio Management, and Investment Solutions teams. The team is responsible for the development, ongoing maintenance, and management of Dimensional Models.

About Dimensional

Dimensional has been applying financial science to investing since 1981. Our firm is driven by an evidence-based approach, Nobel Prize-winning insights, and decades of expertise working to outperform benchmarks and peers while maintaining low costs and diversification. We go where the science leads, continually innovating to improve outcomes for investors.

dimensional.com

Assets in USD. As of June 30, 2026.

"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.

Dimensional

Fund Returns

As of June 30, 2026

	Ticker	ANNUALIZED 1 Year	5 Years	10 Years	Since Inception	Gross Expense Ratio	Net Expense Ratio	Inception Date	Listing Date
EQUITY									
US Core Equity 1 ETF (NAV)[1]	**DCOR**	23.88%			20.75%	**0.14**	**0.14**	09/12/2023	09/13/2023
US Core Equity 1 ETF (Market Price)[1]		23.90%			20.73%				
Russell 3000 Index		22.81%			21.73%				
After Tax (pre liq.)		23.48%			20.39%				
After Tax (post liq.)		14.22%			16.29%				
US Core Equity 2 ETF (NAV)[1,2]	**DFAC**	25.02%	12.01%	14.12%	10.20%	**0.17**	**0.17**	10/04/2007	06/14/2021
US Core Equity 2 ETF (Market Price)[1,2]		25.02%	11.81%	14.12%	10.19%				
Russell 3000 Index		22.81%	12.30%	15.06%	10.71%				
After Tax (pre liq.)		24.62%	11.66%	13.66%	9.77%				
After Tax (post liq.)		14.89%	9.49%	11.73%	8.65%				
International Core Equity 2 ETF (NAV)[1]	**DFIC**	23.12%			12.72%	**0.22**	**0.22**	03/23/2022	03/24/2022
International Core Equity 2 ETF (Market Price)[1]		22.94%			12.76%				
MSCI World ex USA IMI Index (net div.)		20.76%			11.43%				
After Tax (pre liq.)		22.18%			12.12%				
After Tax (post liq.)		13.96%			10.04%				
Emerging Markets Core Equity 2 ETF (NAV)[1]	**DFEM**	38.59%			14.64%	**0.39**	**0.39**	04/26/2022	04/27/2022
Emerging Markets Core Equity 2 ETF (Market Price)[1]		39.90%			15.04%				
MSCI Emerging Markets IMI Index (net div.)		40.30%			14.91%				
After Tax (pre liq.)		37.71%			13.87%				
After Tax (post liq.)		23.04%			11.36%				
Global Real Estate ETF (NAV)[1]	**DFGR**	12.50%			7.98%	**0.22**	**0.22**	12/06/2022	12/07/2022
Global Real Estate ETF (Market Price)[1]		12.36%			7.99%				
S&P Global REIT Index (net div.)		15.40%			8.53%				
After Tax (pre liq.)		10.91%			6.66%				
After Tax (post liq.)		7.51%			5.64%				
FIXED INCOME									
Inflation-Protected Securities ETF (NAV)[1]	**DFIP**	3.26%			0.16%	**0.11**	**0.11**	11/15/2021	11/16/2021
Inflation-Protected Securities ETF (Market Price)[1]		3.30%			0.17%				
Bloomberg U.S. TIPS Index		3.42%			0.16%				
After Tax (pre liq.)		1.35%			-1.60%				
After Tax (post liq.)		1.92%			-0.64%				
Short Duration Fixed Income ETF (NAV)[1]	**DFSD**	3.68%			2.58%	**0.17**	**0.16**	11/15/2021	11/16/2021
Short Duration Fixed Income ETF (Market Price)[1]		3.68%			2.59%				
ICE BofA 1-5 Year US Corporate & Government Index		3.06%			2.04%				
After Tax (pre liq.)		1.94%			1.10%				
After Tax (post liq.)		2.16%			1.32%				

Fund returns continue to next page.

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 us.dimensional.com. Performance includes reinvestment of dividends and other earnings.

After Tax (pre liq.) is return after taxes on distributions and assumes fund shares have not been sold. **After Tax (post liq.)** is return after tax on distributions and sale of fund shares. Assumed highest marginal tax rate in effect for capital gains and ordinary income. Income from funds managed for tax efficiency may be subject to an alternative minimum tax and/or any applicable state and local taxes.

Fee and expense information as of the prospectus dated February 28, 2026, unless noted otherwise. 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.

1. 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. Please read the Portfolio's prospectus for details and more information.

2. Prior to June 14, 2021, the US Core Equity 2 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.

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Fund Returns

As of June 30, 2026

	Ticker	ANNUALIZED 1 Year	5 Years	10 Years	Since Inception	Gross Expense Ratio	Net Expense Ratio	Inception Date	Listing Date
FIXED INCOME									
Core Fixed Income ETF (NAV)[1]	**DFCF**	4.28%			0.24%	**0.18**	**0.17**	11/15/2021	11/16/2021
Core Fixed Income ETF (Market Price)[1]		4.28%			0.25%				
Bloomberg U.S. Aggregate Bond Index		3.79%			0.18%				
After Tax (pre liq.)		2.46%			-1.35%				
After Tax (post liq.)		2.52%			-0.51%				
Global Credit ETF (NAV)[1]	**DGCB**	5.10%			7.27%	**0.21**	**0.20**	11/07/2023	11/08/2023
Global Credit ETF (Market Price)[1]		4.88%			7.32%				
Bloomberg Global Aggregate Bond Index (hedged to USD)		3.17%			5.52%				
Bloomberg Global Aggregate Credit Bond Index (hedged to USD)		4.47%			6.85%				
After Tax (pre liq.)		3.42%			5.65%				
After Tax (post liq.)		3.00%			4.89%				
International Core Fixed Income ETF (NAV)[1]	**DFGX**	3.49%			5.63%	**0.21**	**0.20**	11/07/2023	11/08/2023
International Core Fixed Income ETF (Market Price)[1]		3.23%			5.48%				
Bloomberg Global Aggregate ex-USD Bond Index (hedged to USD)		2.60%			5.21%				
After Tax (pre liq.)		2.34%			4.36%				
After Tax (post liq.)		2.05%			3.77%				

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 us.dimensional.com. Performance includes reinvestment of dividends and other earnings.

After Tax (pre liq.) is return after taxes on distributions and assumes fund shares have not been sold. **After Tax (post liq.)** is return after tax on distributions and sale of fund shares. Assumed highest marginal tax rate in effect for capital gains and ordinary income. Income from funds managed for tax efficiency may be subject to an alternative minimum tax and/or any applicable state and local taxes.

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Glossary

Credit Premium: the return difference between bonds of similar maturity but different credit quality.

Duration: A measurement of the sensitivity of the price of a fixed income investment to changes in interest rates. Generally, high duration bonds will have greater sensitivity to changing interest rates than lower duration bonds.

ETF: abbreviation for exchange-traded fund.

Expected Return: an estimate of average anticipated returns informed by historical data.

Market cap: the total market value of a company's outstanding shares, computed as price times shares outstanding.

Price-to-book ratio: the ratio of a firm's market value to its book value, where market value is computed as price multiplied by shares outstanding and book value is the value of stockholders' equity as reported on a company's balance sheet.

Premium: a return difference between two assets.

Profitability: a company's operating income before depreciation and amortization minus interest expense scaled by book equity.

Profitability Premium: the return difference between stocks of companies with high profitability over those with low profitability.

Relative Performance: the measure of the return of one investment relative to another.

Size Premium: the return difference between small capitalization stocks and large capitalization stocks.

Term Premium: the return difference between bonds with different maturities but similar credit quality.

Value Premium: the return difference between stocks with low relative prices (value) and stocks with high relative prices (growth).

Disclosures

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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.

There is no guarantee an investment strategy will be successful. Diversification neither assures a profit nor guarantees against loss in a declining market.

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.

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.

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. The fund prospectuses contain more information about investment risks.

ETFs trade like stocks, fluctuate in the 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.

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