

US Sustainability Core 1 Portfolio

As of February 28, 2022

The information below represents the sustainability impact considerations that may be applied to the fund as of the date indicated. The sustainability impact considerations are subject to change and may not be representative of the current or future considerations of the fund. This content is for informational purposes only and should not be relied upon by the reader as research or investment advice. It does not constitute an offer to sell or a solicitation of an offer to buy shares of the fund.

Sustainability impact considerations applied to the fund are based on available data, either actual or estimated, and our interpretation of the data.

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 usdimensional.com. Dimensional funds are distributed by DFA Securities LLC.

Potential Sustainability Considerations

Sustainability scoring variables (industry level)	
Variable	Application
Carbon intensity ¹	85% of total score
Land use and biodiversity	
Toxic spills and releases	15% of total score
Operational waste	
Water management	

Emissions variables (portfolio level)	
Variable	Application
Carbon intensity ¹	Exclude or underweight top contributors to greenhouse gas emissions
Potential emissions from reserves	Exclude or underweight companies based on potential emissions from reserves

Other environmental and social sustainability variables (portfolio level)	
Variable	Application
Coal	Companies with meaningful coal reserves or revenue related to coal may be excluded
Palm oil	Companies with meaningful revenue related to palm oil may be excluded
Factory farming	Companies cited for rearing livestock using particularly intensive methods may be excluded
Tobacco	Companies with meaningful revenue related to tobacco products may be excluded
Child labor	Companies cited for child labor practices may be excluded
Private prisons	Companies involved in ownership or operations of private prisons and/or immigrant detention facilities
Cluster munitions and landmines	Companies manufacturing cluster munitions, landmines, or the essential components of these products may be excluded
Civilian firearms	Firms involved in manufacturing civilian firearms may be excluded.
Other considerations	Companies may be excluded for other factors believed to be important to investors interested in sustainability

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, profitability investment risk, value investment risk, small and mid-cap company risk, sustainability impact consideration investment risk, derivatives risk, securities lending risk, operational risk, and cyber security risk. For more information regarding the Portfolio's principal risks, please see the prospectus.

1. Carbon intensity represents a company's most recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions normalized by sales in USD (metric tons per USD million sales). Greenhouse gases included are carbon dioxide (CO₂), methane (CH₄), nitrous oxide (N₂O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF₆), and nitrogen trifluoride (NF₃). 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.