INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

AS OF MARCH 31, 2024

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. This approach is applied across a full suite of investment strategies to help meet the needs of investors worldwide.

OVERVIEW

Benchmark	MSCI World ex USA Index (net div.)
Inception Date	Mar. 12, 2008
Ticker	DFSPX
CUSIP	233203199
Fund Assets Under Management	$3.5 Billion

INVESTMENT OBJECTIVE

The investment objective of the International Sustainability Core 1 Portfolio is to achieve long-term capital appreciation.

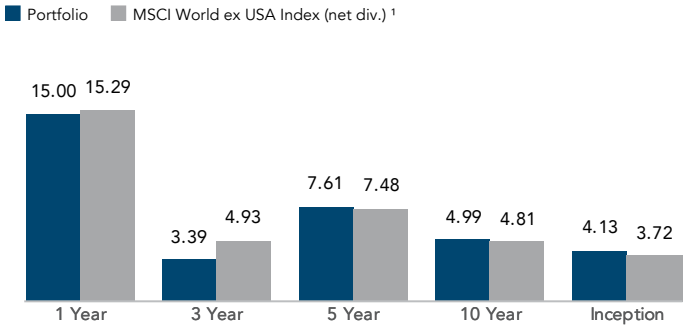
PRINCIPAL RISKS

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, foreign securities and currencies 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.

CHARACTERISTICS

Number of Holdings	3,976
% in Top 10 Holdings	11.83
Wtd. Avg. Mkt. Cap. (Millions)	$73,616
Price-to-Book	1.94
Annual Turnover (10/31/2023)	13%

ANNUALIZED PERFORMANCE (%)



CALENDAR YEAR RETURNS (%)

	PORTFOLIO	BENCHMARK
2023	18.35%	17.94%
2022	-17.68%	-14.29%
2021	12.11%	12.62%
2020	11.63%	7.59%
2019	24.21%	22.49%
2018	-15.53%	-14.09%
2017	27.26%	24.21%
2016	2.82%	2.75%
2015	-0.27%	-3.04%
2014	-6.00%	-4.32%

Performance for the portfolio is reported net of all advisory fees and includes reinvestment of dividends and other earnings. Performance less than one year is not annualized. 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 performance data current to the most recent month-end, visit www.dimensional.com.

* "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 Hong Kong Limited is licensed by the Securities and Futures Commission to conduct Type 1 (dealing in securities) regulated activities only and does not provide asset management services.

[1] The MSCI World ex USA Index measures the performance of securities from developed markets excluding the US. MSCI data copyright MSCI 2024, all rights reserved. Indices are not available for direct investment.

Investment Products • Not FDIC Insured • Not Bank Guaranteed • May Lose Value • Dimensional Fund Advisors does not have any bank affiliates.

SECTOR ALLOCATION

Industrials	20.92%
Financials	20.23%
Consumer Discretionary	14.42%
Health Care	10.24%
Information Technology	9.76%
Materials	7.31%
Consumer Staples	6.24%
Communication Services	4.98%
Real Estate	2.20%
Utilities	2.14%
Energy	1.56%
REITs	0.00%

TOP HOLDINGS

Novo Nordisk A/S	2.60%
ASML Holding NV	2.10%
LVMH Moet Hennessy Louis Vuitton SE	1.49%
Toyota Motor Corp	1.12%
Roche Holding AG	1.01%
AstraZeneca PLC	0.77%
Novartis AG	0.73%
L'Oreal SA	0.70%
Unilever PLC	0.70%
Siemens AG	0.62%

TOP COUNTRIES

Japan	21.45%
United Kingdom	12.61%
France	9.45%
Canada	9.18%
Switzerland	8.12%

FUND COSTS

Management Fee	0.20%
Total Operating Expense Ratio	0.24%
Net Expense Ratio (to investor)	0.24%

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.

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** www.dimensional.com. Dimensional funds are distributed by DFA Securities LLC. Holdings are subject to change. Numbers may not total 100% due to rounding.