

International Sustainability Core 1 Portfolio

As of February 28, 2026

The information below represents the sustainability considerations for the fund as of the date indicated. The sustainability 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 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 dimensional.com. Dimensional funds are distributed by DFA Securities LLC.

Sustainability Considerations

Sustainability scoring variables (industry level)	
Variable	
Carbon Intensity ¹	85% of total score
Land use and biodiversity	15% of total score
Toxic spills and releases	
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 ¹	Exclude or underweight companies based on potential emissions from fossil fuel reserves

Other environmental and social sustainability variables (portfolio level)	
Variable	Application
Coal	Companies with ownership of coal reserves or revenue from the mining of coal are generally excluded
Palm oil	Companies that earn at least 10% revenue from the production or distribution of palm oil are generally excluded
Factory farming	Companies involved in intensive commercial animal husbandry for the purpose of food production are generally excluded
Tobacco	Companies that earn at least 10% of their total annual revenue related to production, distribution, or retail sales are generally excluded
Child labor	Companies involved in severe child labor controversies are generally excluded
Private prisons	Companies that operate, manage, or provide staffing services to for-profit correctional and/or detention facilities are generally excluded
Cluster munitions and landmines	Companies involved in the production of cluster munitions, landmines, or key components of these products are generally excluded
Civilian firearms	Companies involved in production of civilian firearms are generally excluded
Business Conduct	Companies with material involvement in severe environmental, social, or governance controversies are generally excluded

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, geographic focus risk, sustainability 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 recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO₂e) normalized by sales in USD (metric tons CO₂e 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.