

# INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

AS OF DECEMBER 31, 2021

## 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	Nov. 01, 2012
Ticker	DACLX
CUSIP	25239Y626
Fund Assets Under Management	\$1.6 Billion

## INVESTMENT OBJECTIVE

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

## PRINCIPAL RISKS

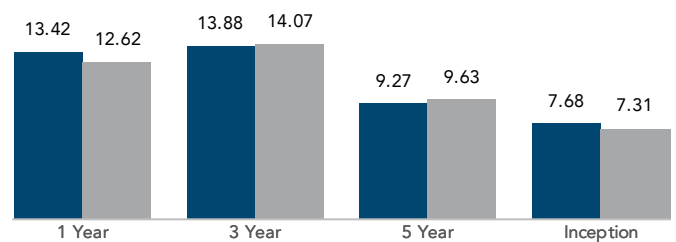
Because the value of your investment in the Portfolio will fluctuate, there is the risk that you will lose money. An investment in the Portfolio is not a deposit of a bank and is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. The Portfolio's principal risks include: equity market risk, profitability investment risk, value investment risk, foreign securities and currencies risk, small and mid-cap company risk, social 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	4,642
% in Top 10 Holdings	6.02
Wtd. Avg. Mkt. Cap. (Millions)	\$31,704
Price-to-Book	1.53
Annual Turnover (10/31/2020)	9%

## ANNUALIZED PERFORMANCE (%)

■ Portfolio ■ MSCI World ex USA Index (net div.)<sup>1</sup>



## CALENDAR YEAR RETURNS (%)

	PORTFOLIO	BENCHMARK
2021	13.42%	12.62%
2020	7.52%	7.59%
2019	21.11%	22.49%
2018	-17.38%	-14.09%
2017	27.65%	24.21%
2016	6.31%	2.75%
2015	-0.75%	-3.04%
2014	-7.03%	-4.32%
2013	22.35%	21.02%

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 [us.dimensional.com](http://us.dimensional.com).

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<sup>1</sup> The MSCI World ex USA Index measures the performance of securities from developed markets excluding the US. MSCI data copyright MSCI 2022, all rights reserved. Indices are not available for direct investment.

**SECTOR ALLOCATION**

Industrials	21.18%
Financials	19.26%
Consumer Discretionary	14.23%
Materials	11.55%
Information Technology	9.56%
Communication Services	6.98%
Consumer Staples	5.55%
Health Care	3.81%
Utilities	3.41%
Real Estate	2.96%
Energy	1.53%
REITs	0.00%

**TOP HOLDINGS**

ASML Holding NV	1.05%
Royal Bank of Canada	0.82%
LVMH Moet Hennessy Louis Vuitton SE	0.69%
Rio Tinto PLC	0.54%
Sony Group Corp	0.54%
Daimler AG	0.49%
Unilever PLC	0.48%
SoftBank Group Corp	0.47%
Deutsche Telekom AG	0.47%
Bank of Montreal	0.46%

**TOP COUNTRIES**

Japan	22.66%
United Kingdom	12.17%
Canada	10.88%
France	8.29%
Germany	7.67%

**FUND COSTS**

Management Fee	0.23%
Total Operating Expense Ratio	0.28%
Net Expense Ratio (to investor)	0.28%

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.

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