

# WORLD EX US GOVERNMENT FIXED INCOME PORTFOLIO (I)

AS OF JUNE 30, 2022

## 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	FTSE Non-USD World Government Bond Index (hedged to USD)
Inception Date	Dec. 06, 2011
Ticker	DWFIX
CUSIP	23320G323
Fund Assets Under Management	\$1.2 Billion

## INVESTMENT OBJECTIVE

The investment objective of the DFA World ex U.S. Government Fixed Income Portfolio is to seek to maximize total returns from the universe of debt securities in which the Portfolio invests. Total return is comprised of income and capital appreciation.

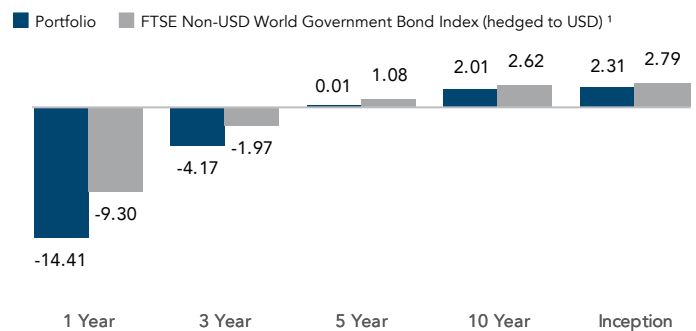
## PRINCIPAL RISKS

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: market risk, foreign securities and currencies risk, foreign government debt risk, interest rate risk, non-diversification risk, credit risk, income risk, derivatives risk, liquidity 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	65
Average Maturity (Years)	10.51
Yield to Maturity	4.32%
30-Day SEC Yield	2.41%
Average Duration (Years)	9.24

## ANNUALIZED PERFORMANCE (%)



## CALENDAR YEAR RETURNS (%)

	PORTFOLIO	BENCHMARK
2021	-4.63%	-2.35%
2020	6.35%	4.67%
2019	8.52%	8.02%
2018	3.28%	3.49%
2017	3.18%	2.06%
2016	5.55%	5.13%
2015	0.85%	1.55%
2014	12.28%	9.77%
2013	-2.16%	1.42%
2012	6.69%	5.51%

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).

\* "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.

<sup>1</sup> The FTSE World Government Bond Index ex USA 1-30 Years measures the performance of the global government bond market, excluding the US. FTSE fixed income indices © 2022 FTSE Fixed Income LLC. 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.

**CREDIT ALLOCATION <sup>2</sup>**

AAA	30.38%
AA	69.62%
A	—
BBB	—

**MATURITY ALLOCATION**

1 - 3 Years	—
3 - 5 Years	3.12%
5 - 7 Years	6.95%
7 - 10 Years	24.69%
10 - 20 Years	65.24%
20 - 30 Years	—
30+ Years	—

**TOP COUNTRIES**

France	25.88%
Canada	15.84%
Supranational	13.74%
Germany	9.83%
Australia	7.93%

**FUND COSTS**

Management Fee	0.17%
Total Operating Expense Ratio	0.21%
Net Expense Ratio (to investor)	0.20%

The "Management Fee" and "Total Operating Expense Ratio" for certain Portfolios have been adjusted to reflect the decrease in the management fee payable by the Portfolio effective February 28, 2022.

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 [us.dimensionalfund.com](http://us.dimensionalfund.com). Dimensional funds are distributed by DFA Securities LLC. Holdings are subject to change. Numbers may not total 100% due to rounding.

<sup>2</sup> Credit rating agencies Moody's Investor Service, Fitch Ratings, and Standards & Poor's Corporation rate the credit quality of debt issues. For reporting purposes, we generally assign 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, we assign 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 NSRSO.