
GLOBAL SUSTAINABILITY CORE EQUITY FUND

Sustainability Without Compromise

Investors around the world are increasingly conscious of how business practices may impact the environment and, in turn, future generations. As a result, many investors are interested in how to align their sustainability values with their investment goals. More than 10 years ago, Dimensional launched its first sustainability investment strategy, based on the idea that investors who wish to accomplish this dual objective should not have to forfeit sound underlying investment principles. The Global Sustainability Core Equity Fund is a developed market equity investment strategy to help investors fulfill this mission.

Sustainability Through a Sound Investment Approach

The fund uses a data-driven approach to evaluate companies on a focused set of sustainability issues whose impact can be readily measured and reported. The primary sustainability consideration of this approach is environmental impact from company emissions, including greenhouse gas emissions and potential emissions from fossil fuel reserves. The fund also seeks to reduce exposure

Global Sustainability Core Equity Fund (EUR, Acc.)

Global Sustainability Core Equity Fund (EUR, Dist.)

Global Sustainability Core Equity Fund (GBP, Acc.)

Global Sustainability Core Equity Fund (GBP, Dist.)

Global Sustainability Core Equity Fund (USD, Acc.)

Global Sustainability Core Equity Fund (USD, Dist.)

to a select list of other key sustainability considerations. Dimensional utilises a combination of security selection and weighting to reduce exposure to companies with less sustainable business practices while still maintaining broad diversification.¹

Dimensional's Sustainability Approach

- Aligns sustainability values and investment goals without sacrificing expected returns.
- Employs a patented approach, designed to combine focused screens with broad diversification.
- Applies Dimensional's time-tested, systematic investment process.
- Offers transparent reporting on metrics that matter to sustainability investors.

Dimensional Sustainability Strategy Considerations²

Emissions Variables

- Greenhouse gas emissions intensity
- Potential emissions from reserves

Other Environmental and Social Sustainability Variables

- Land use and biodiversity
- Toxic spills and releases
- Operational waste
- Water management
- Factory farming
- Cluster munitions
- Tobacco
- Child labour

The sustainability fund uses Dimensional's core equity methodology to offer extensive coverage of a respective investment universe while also emphasising the dimensions of higher expected returns—smaller stocks, low relative price (value) stocks and high profitability

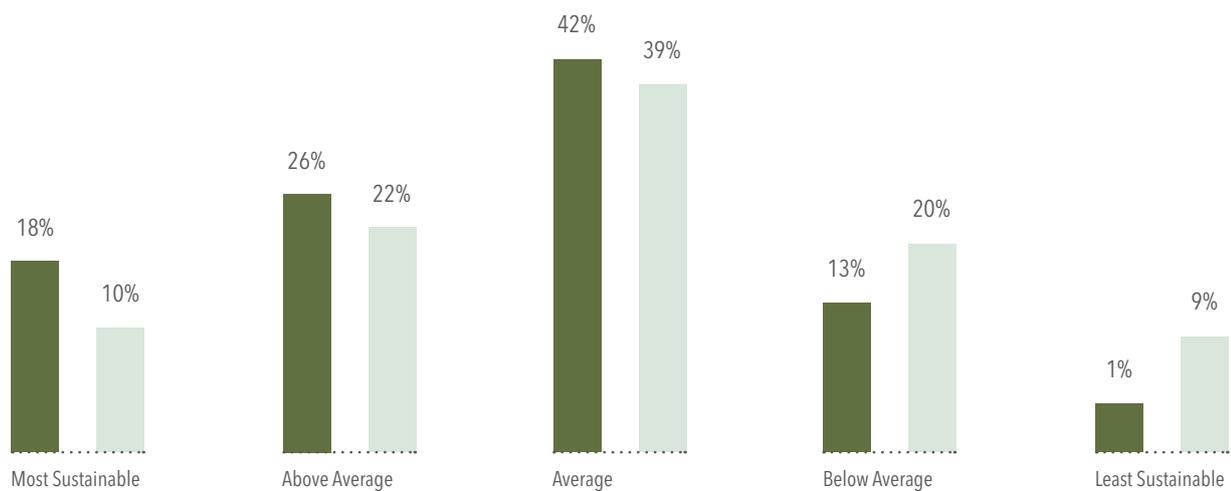
stocks.³ By integrating sustainability considerations within a well-diversified and cost-effective investment framework, investors can pursue their goals without compromising on investment principles or accepting lower expected returns.

WEIGHT DISTRIBUTION BY SUSTAINABILITY SCORE⁴

As at December 31, 2018

■ Global Sustainability Core Equity Fund

■ MSCI World Index



Fossil Fuel Smart

Investors are increasingly asking for transparency on how their portfolios align with their sustainability values. By engaging with our clients, we have found that their primary concerns are global warming effects from greenhouse gas emissions and potential emissions from fossil fuel reserves. Our strategies are, therefore, designed largely to decrease exposure to companies that are significant contributors to emissions or those with large fossil fuel reserves.

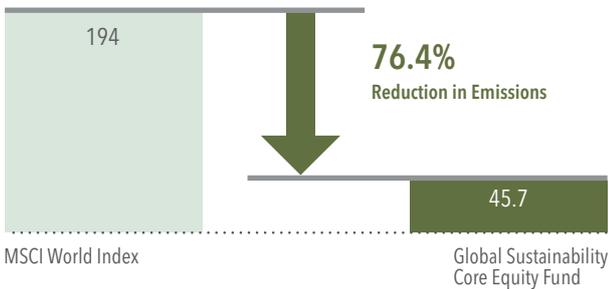
Within each sector, companies are scored on variables including emissions, land use and biodiversity, toxic

spills and releases, operational waste, and water management. Companies with high scores relative to their sector peers receive a greater weight, while those with low scores receive a lesser weight or are excluded. For emissions and potential emissions from reserves, the worst offenders across all sectors are excluded or their weight in the portfolio is further reduced. The combined application of sustainability considerations within sectors and across a strategy enables Dimensional to emphasise companies with more sustainable business practices relative to peers.

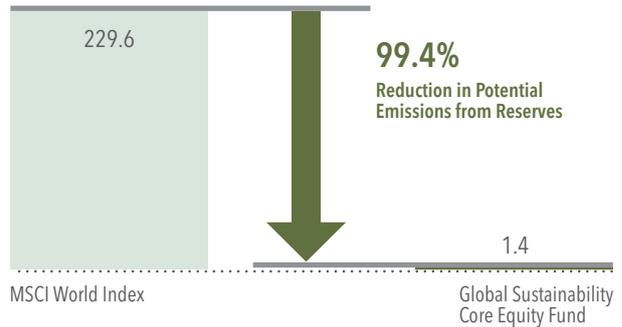
EMISSIONS EXPOSURE²

As at December 31, 2018

GREENHOUSE GAS EMISSIONS INTENSITY Tons CO₂e/million sales



POTENTIAL EMISSIONS FROM RESERVES Megatons CO₂



1. Dimensional's approach to sustainability investing is protected by U.S. Patent Nos. 7,596,525 B1, 7,599,874 B1 and 8,438,092 B2.
2. Greenhouse Gas Emissions Intensity represents a company's recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO₂e) and normalised by sales in USD (metric tons CO₂e per USD million sales). Greenhouse gases included are the six gases mandated by the Kyoto Protocol: carbon dioxide (CO₂), methane (CH₄), nitrous oxide (N₂O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs) and sulfur hexafluoride (SF₆). This methodology is subject to change with data developments or other findings or events. Potential Emissions from Reserves is a theoretical estimate 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. Companies are evaluated using estimated Potential Emissions from Reserves divided by assets in USD.
3. Relative price is measured by the price-to-book ratio; value stocks are those with lower price-to-book ratios. Profitability is measured as operating income before depreciation and amortisation minus interest expense scaled by book.
4. The sustainability score of each company is based on sustainability criteria created by Dimensional. The weighting of companies in each sustainability score category (e.g., "Most Sustainable," "Above Average," "Average," "Below Average" and "Least Sustainable") is determined by computing breakpoints based on each company's sustainability score within its respective target market. Certain information incorporated herein has been provided by MSCI ESG Research Inc. ("ESG"). Although Dimensional Fund Advisors' information providers, including without limitation, ESG and its affiliates (the "ESG Parties"), obtain information from sources they consider reliable, none of the ESG Parties warrants or guarantees the originality, accuracy and/or completeness of any data herein. None of the ESG Parties makes any express or implied warranties of any kind, and the ESG Parties hereby expressly disclaim all warranties of merchantability and fitness for a particular purpose, with respect to any data herein. None of the ESG Parties shall have any liability for any errors or omissions in connection with any data herein. Further, without limiting any of the foregoing, in no event shall any of the ESG Parties have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages. MSCI data[®] MSCI 2019, all rights reserved. Indices are not available for direct investment. Their performance does not reflect the expenses associated with the management of an actual portfolio. The index has been included for market context purposes only. Holdings in collective investment schemes and derivatives may not be subject to the sustainability screens.

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