

SUSTAINABILITY CORE EQUITY STRATEGIES

A Science-Based Approach to Sustainability Investing

Dimensional's sustainability core equity strategies offer investors an innovative approach to pursuing sustainability goals within a broadly diversified, systematic investment framework across the asset classes below.¹ Drawing upon our extensive experience in sustainability data and integration, our sustainability strategies are designed to achieve measurable ESG outcomes while still pursuing higher expected returns.

ASSET CLASSES

Global Developed Market Equities

Global Emerging Market Equities

Focused Sustainability Goals

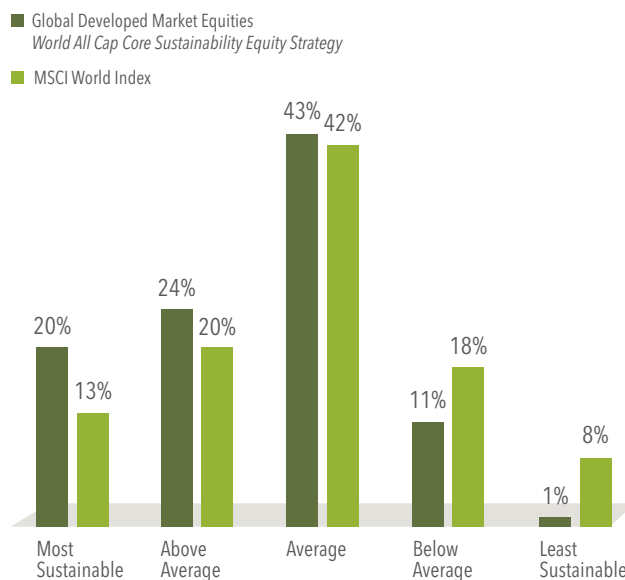
Dimensional pursues focused environmental outcomes in our sustainability strategies. We target measurable sustainability issues that represent significant potential impact to the environment or significant potential costs to future generations. Focusing on these key issues allows us to pursue meaningful sustainability goals and supports transparent reporting on outcomes.

Informed by leading environmental scientists, we focus our sustainability approach on the major drivers of climate change. Our sustainability strategies are designed to meaningfully reduce exposure to greenhouse gas emissions and potential emissions from fossil fuel reserves, which have been found to be primary contributors to climate change. Companies are also systematically evaluated on a select set of additional environmental and social issues, such as land use and biodiversity, toxic spills and releases, coal, factory farming, and palm oil (among others), with the goal of emphasising companies with better sustainability profiles within each sector or to reduce exposure to certain issues.

DIMENSIONAL SUSTAINABILITY STRATEGY CONSIDERATIONS²

Emissions Variables ³	Other Environmental and Social Sustainability Variables	
- Greenhouse gas emissions intensity - Potential emissions from reserves	- Land use and biodiversity - Toxic spills and releases - Operational waste - Water management - Coal - Palm oil - Factory farming	- Adult entertainment - Alcohol - Gambling - Tobacco - Civilian firearms - Controversial weapons - Nuclear weapons - Child labour

WEIGHT DISTRIBUTION BY SUSTAINABILITY SCORE² As at 31 December 2020*



DIMENSIONAL'S SUSTAINABILITY APPROACH²



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*Representative account of the strategy

Continued Emphasis on Higher Expected Returns

Our sustainability equity strategies integrate sustainability considerations within our core equity approach, a broadly diversified investment solution that systematically emphasises long-term drivers of higher expected returns—stocks with smaller market capitalisations, lower relative prices (value) and higher profitability.⁴ Our experience in sustainability data integration allows us to achieve measurable sustainability outcomes while maintaining diversification and the opportunity for long-term outperformance over market benchmarks.

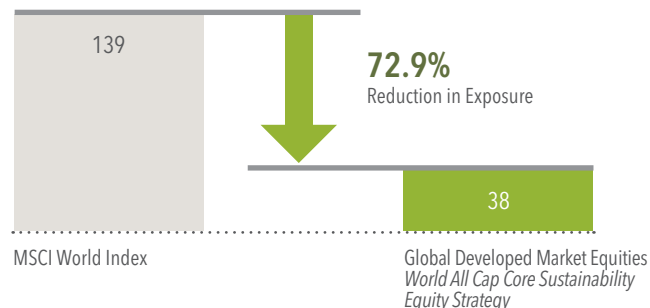
Global Solutions

We offer our value-added approach to sustainability in developed and emerging markets. These solutions allow investors to customise global equity allocations with a consistent sustainability approach.

EMISSIONS EXPOSURE² As at 31 December 2020*

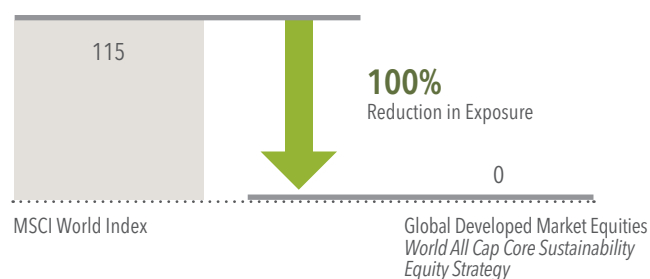
Greenhouse Gas Emissions Intensity

Tons CO₂e/million sales



Potential Emissions from Reserves*

Megatons CO₂



1. Dimensional's approach to sustainability investing is protected by US Patent Nos. 7,596,525 B1, 7,599,874 B1, and 8,438,092 B2.
2. 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.
3. 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 normalized by sales in USD (metric tons CO₂e per USD million sales). Greenhouse gases included are the seven gases mandated by the Kyoto Protocol: carbon dioxide (CO₂), methane (CH₄), nitrous oxide (N₂O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulphur hexafluoride (SF₆), and nitrogen trifluoride (NF₃). 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. This methodology is subject to change with data developments or other findings or events. For information on emissions exposure for Dimensional's sustainability portfolios, please visit eu.dimensional.com. Source: Greenhouse Gas Equivalencies Calculator, US Environmental Protection Agency (EPA). Definitions of CO₂ equivalencies are available at: epa.gov/energy/greenhouse-gases-equivalencies-calculator-calculations-and-references.
4. 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.

Risks include loss of principal and fluctuating value.

Small and micro cap securities are subject to greater volatility than those in other asset categories.

International and emerging markets investing involves special risks such as currency fluctuation and political instability. Investing in emerging markets may accentuate these risks.

Sector-specific investments focus on a specific segment of the market, which can increase investment risks.

Fixed income securities are subject to increased loss of principal during periods of rising interest rates. Fixed income investments are subject to various other risks, including changes in credit quality, liquidity, prepayments, call risk, and other factors. Inflation-protected securities may react differently from other debt securities to changes in interest rates.

Real estate investment risks include changes in real estate values and property taxes, interest rates, cash flow of underlying real estate assets, supply and demand, and the management skill and creditworthiness of the issuer.

Sustainability strategies use environmental and social screens that may limit investment opportunities for the strategy.

*Representative account of the strategy

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RISKS

Investments involve risks. The investment return and principal value of an investment may fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original value. Past performance is not a guarantee of future results. There is no guarantee strategies will be successful.

Diversification neither assures a profit nor guarantees against loss in a declining market.

Environmental and social screens may limit investment opportunities for the strategy.