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# Sustainability Report

Global Sustainability Fixed Income Portfolio

Data as of December 31, 2018

There is no guarantee investment strategies will be successful. Investment risks include loss of principal and fluctuating value. Environmental and social screens may limit investment opportunities for the fund.

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission.

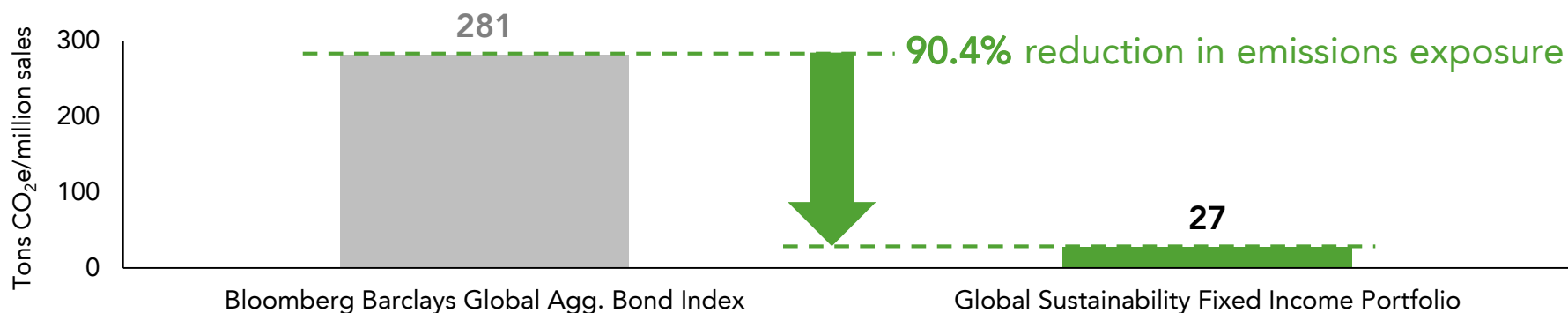
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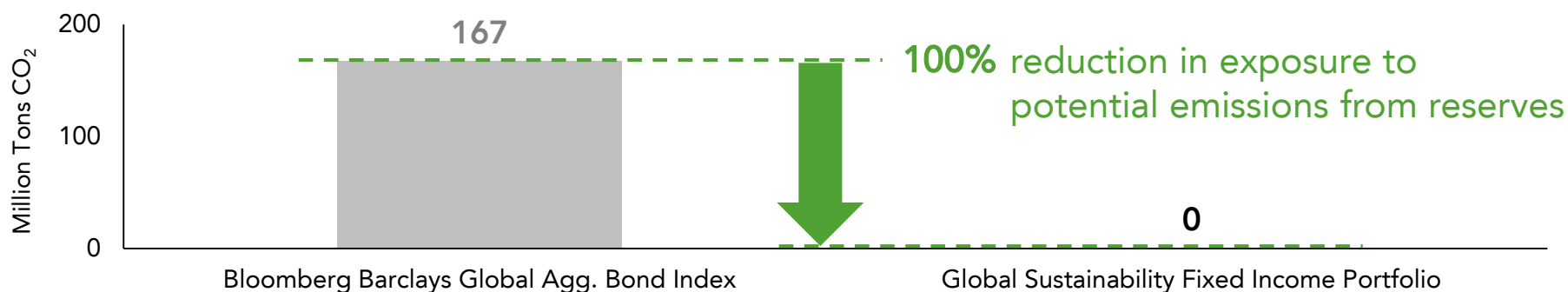
# Fossil Fuel Smart

Emissions exposure of corporate bond holdings as of December 31, 2018

## GREENHOUSE GAS EMISSIONS INTENSITY (CORPORATE BONDS ONLY)



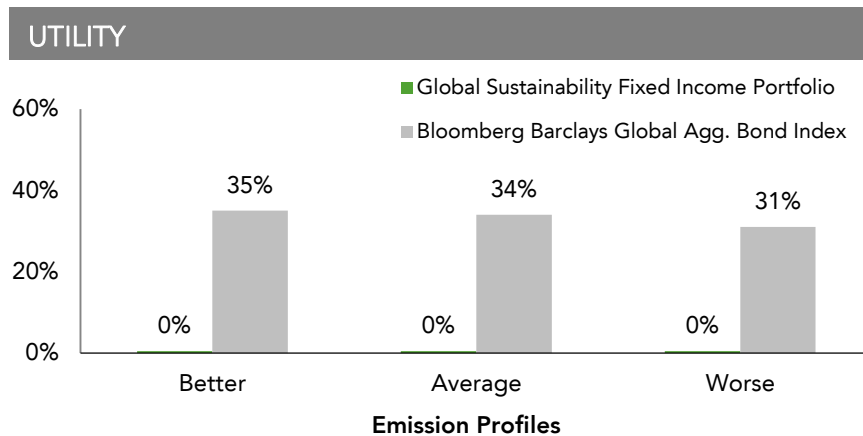
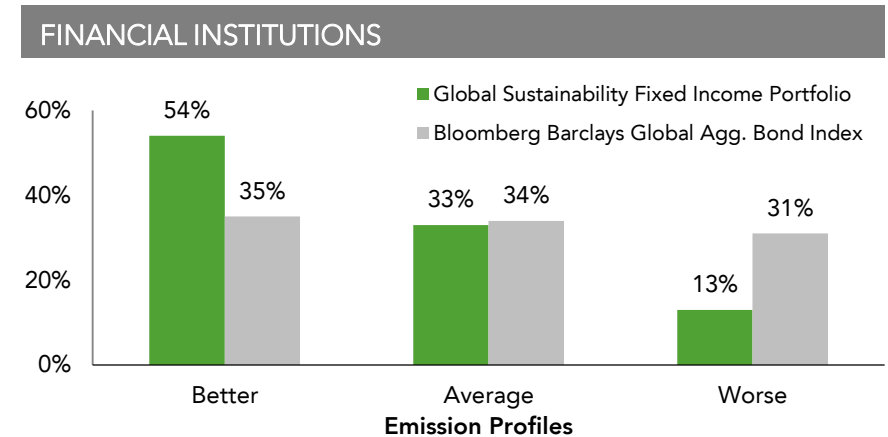
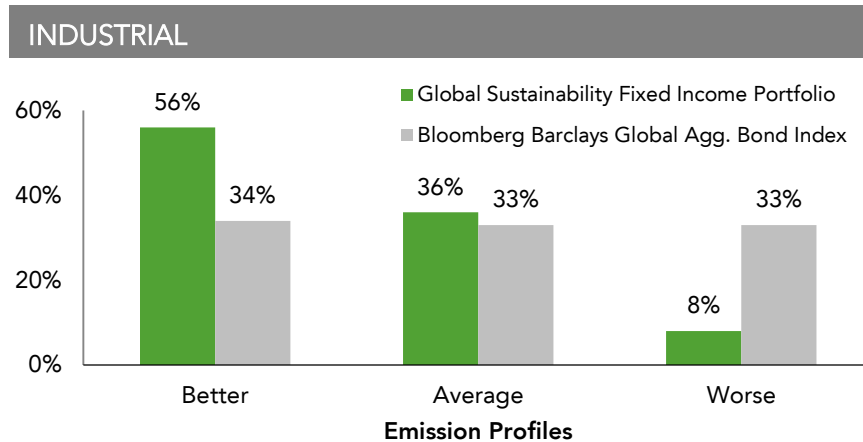
## POTENTIAL EMISSIONS FROM RESERVES (CORPORATE BONDS ONLY)



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 (CO<sub>2</sub>e) normalized by sales in USD (metric tons CO<sub>2</sub>e per USD million sales). Greenhouse gases included are the six gases mandated by the Kyoto Protocol: carbon dioxide (CO<sub>2</sub>), methane (CH<sub>4</sub>), nitrous oxide (N<sub>2</sub>O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), and sulfur hexafluoride (SF<sub>6</sub>). 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. 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. Bloomberg Barclays data provided by Bloomberg. "Bloomberg Barclays Global Agg. Bond Index" shown in charts is the Bloomberg Barclays Global Aggregate Bond Index (Hedged to USD).

# Weights within Corporate Sectors by Emission Profiles

As of December 31, 2018

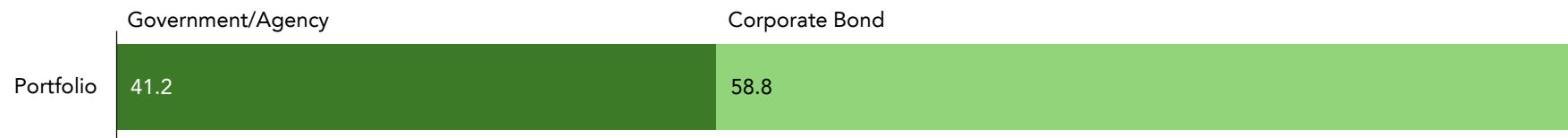


Corporate sectors defined by Barclays class 2 sector classifications for corporate issuers. Emission profile categories ("Better Emission Profiles", "Average Emission Profiles", "Worse Emission Profiles") are created by Dimensional and determined by ranking corporate issuers of the Bloomberg Barclays Global Aggregate Bond Index by greenhouse gas emissions intensity and grouping securities into thirds by percent of market value. Weights for the Global Sustainability Fixed Income Portfolio represent the percentage of the Portfolio's holdings in the emissions profile category for the respective sector. 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. Bloomberg Barclays data provided by Bloomberg. "Bloomberg Barclays Global Agg. Bond Index" shown in charts is the Bloomberg Barclays Global Aggregate Bond Index (Hedged to USD).

# Security Type and Corporate Sector Weights

Characteristics as of December 31, 2018

## DISTRIBUTION BY SECURITY TYPE (%)



## SECTOR WEIGHTS FOR CORPORATE BONDS (%)



# Standardized Performance Data and Disclosures

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**Risks** include loss of principal and fluctuating value. Investment value will fluctuate, and shares, when redeemed, may be worth more or less than original cost.

**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. Municipal securities are subject to the risks of adverse economic and regulatory changes in their issuing states.

**Sustainability funds** use environmental and social screens that may limit investment opportunities for the fund.

**The fund prospectuses contain more information about investment risks.**