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# Sustainability Report

International Sustainability Core 1 Portfolio

Data as of September 30, 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.

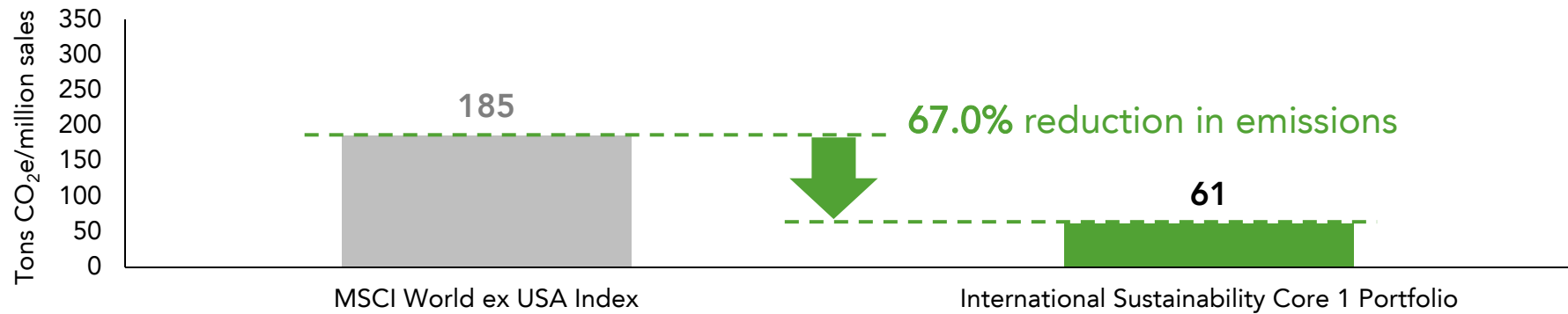
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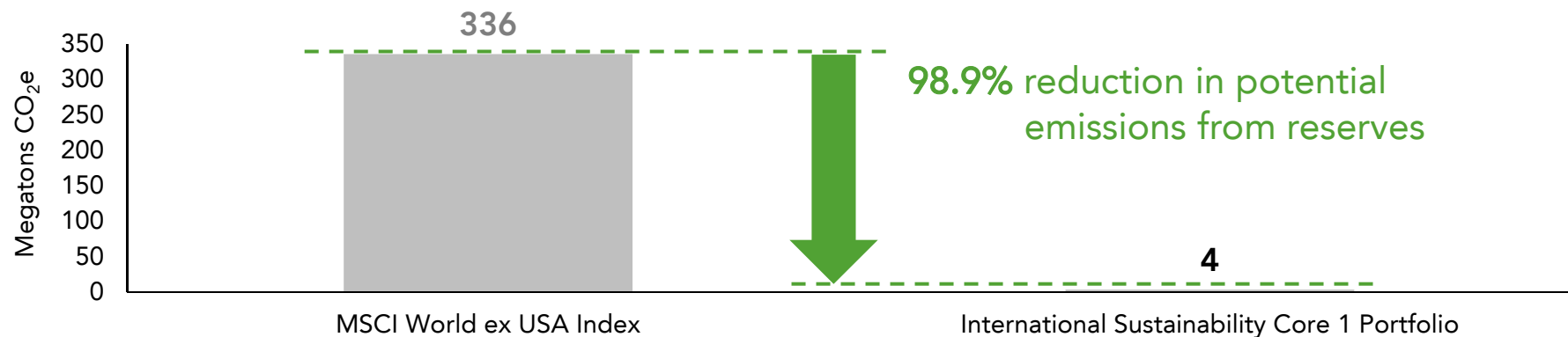
# Fossil Fuel Smart

Emissions exposure as of September 30, 2018

## GREENHOUSE GAS EMISSIONS INTENSITY



## POTENTIAL EMISSIONS FROM RESERVES

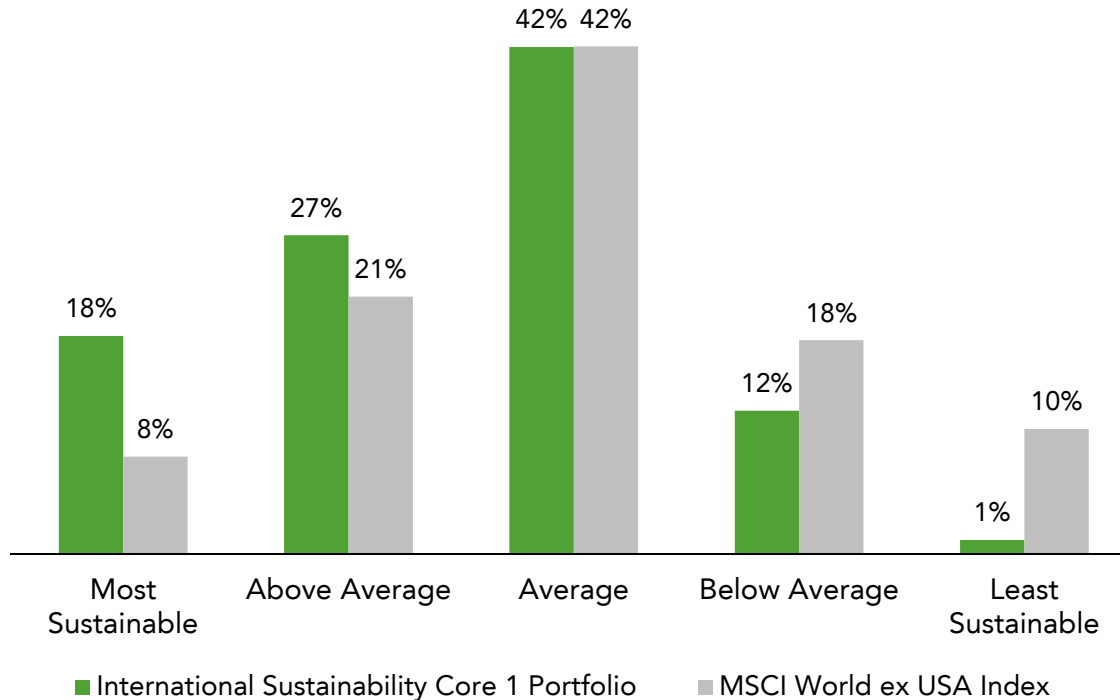


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# Weight Distribution by Sustainability Score

As of September 30, 2018

## INTL. SUSTAINABILITY CORE 1 PORTFOLIO VS. MSCI WORLD EX USA INDEX



- The portfolio holds a greater weight than the broad market in companies with high and above-average sustainability scores.
- The portfolio holds a lesser weight than the broad market in companies with low or below-average sustainability scores.

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.

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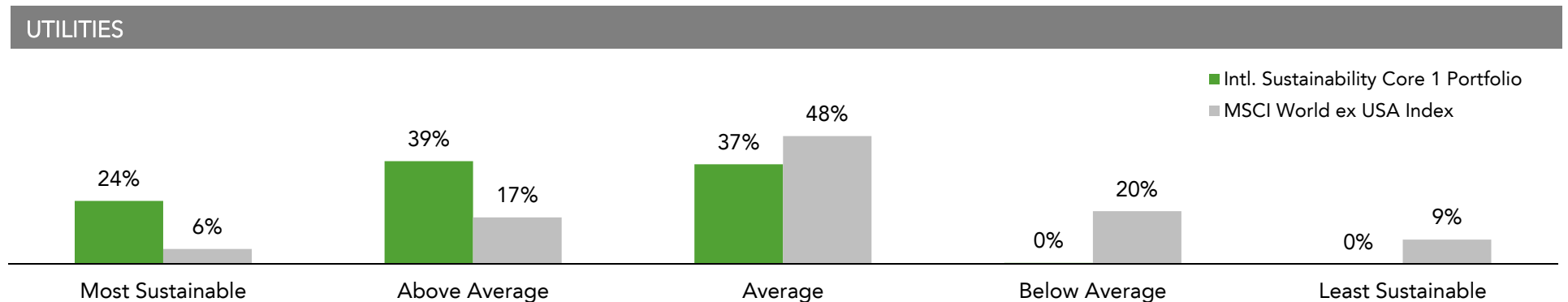
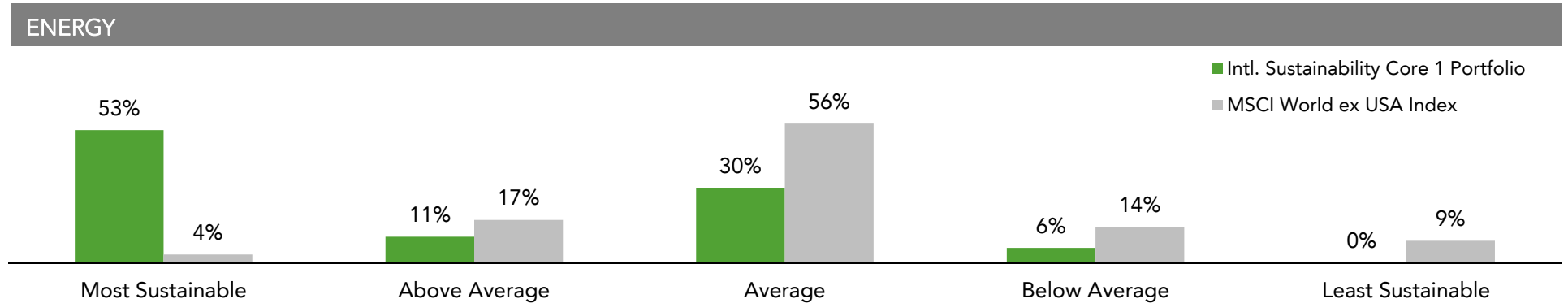
# Sector Allocations

As of September 30, 2018

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO	
PORTFOLIO WEIGHTS (%)	
Financials	21.2
Industrials	19.7
Consumer Discretionary	14.5
Materials	9.7
Health Care	8.1
Communication Services	7.9
Consumer Staples	7.8
Information Technology	6.8
Energy	2.4
Utilities	1.9
REITs	0.0

# Weight Distribution by Sustainability Score

As of September 30, 2018



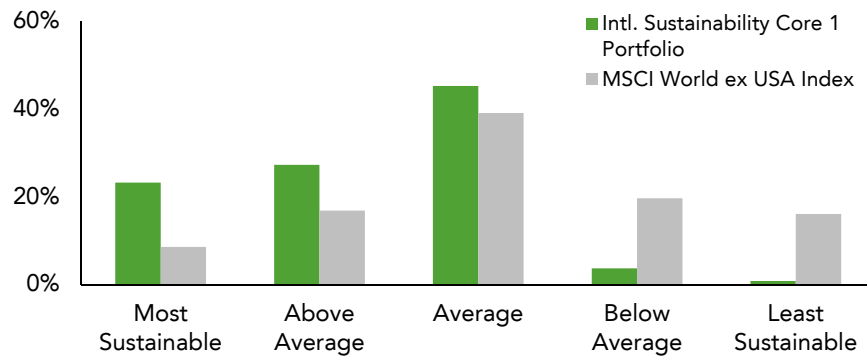
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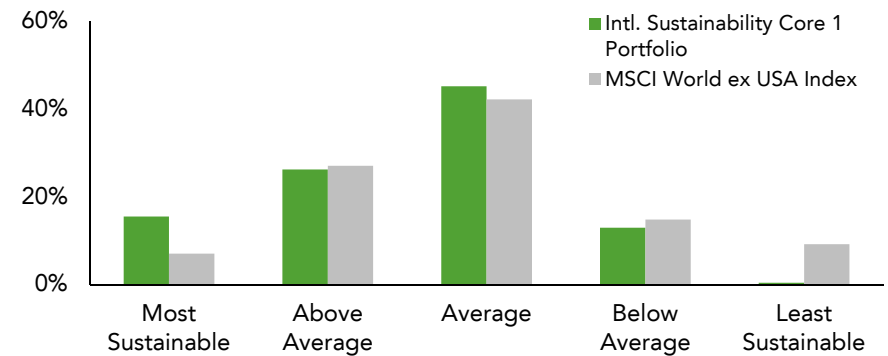
# Weight Distribution by Sustainability Score

As of September 30, 2018

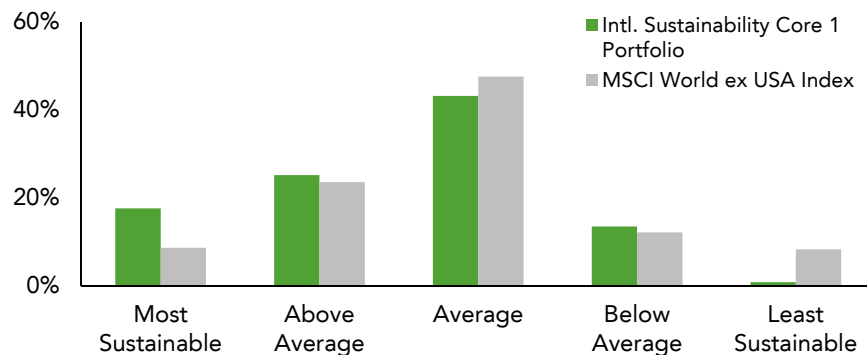
## MATERIALS



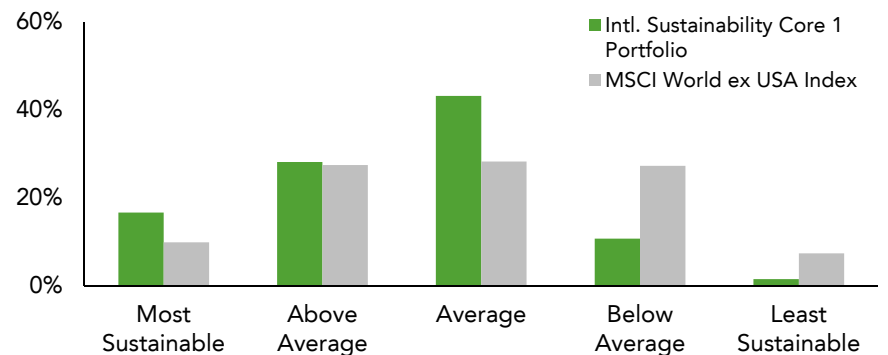
## INDUSTRIALS



## CONSUMER DISCRETIONARY



## CONSUMER STAPLES



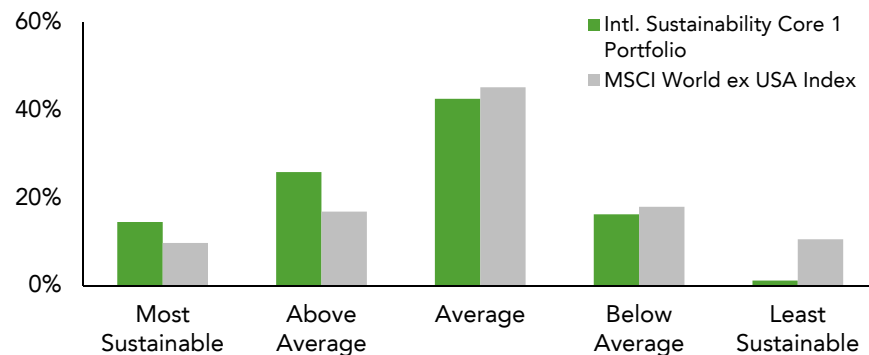
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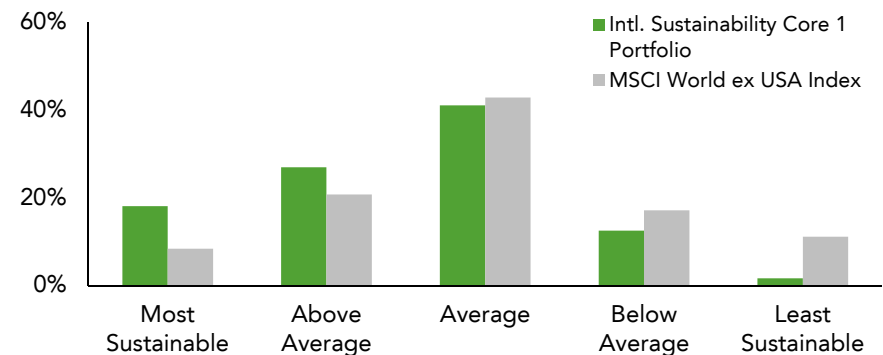
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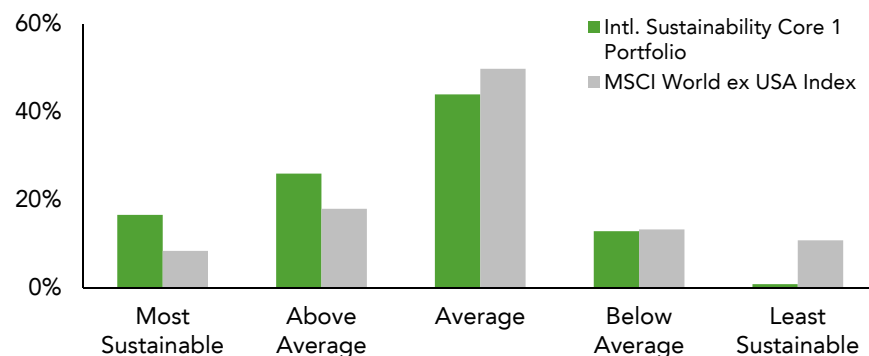
## HEALTH CARE



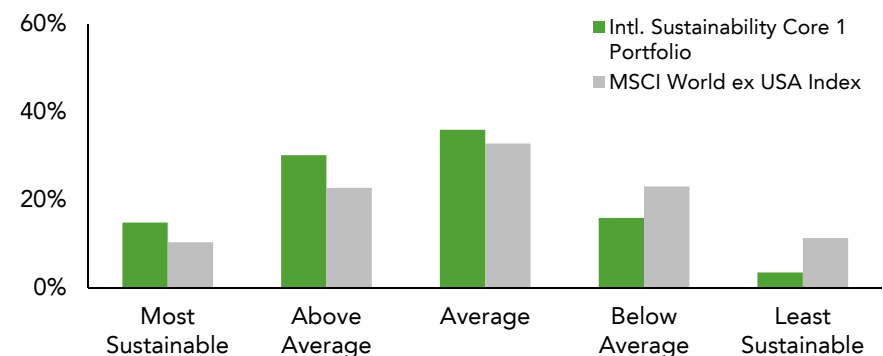
## FINANCIALS



## INFORMATION TECHNOLOGY



## COMMUNICATION SERVICES



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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.

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

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

**Commodities** include increased risks, such as political, economic, and currency instability, and may not be suitable for all investors. The Portfolio may be more volatile than a diversified fund because the Portfolio invests in a smaller number of issuers and commodity sectors.

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