
Sustainability Report

US 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.

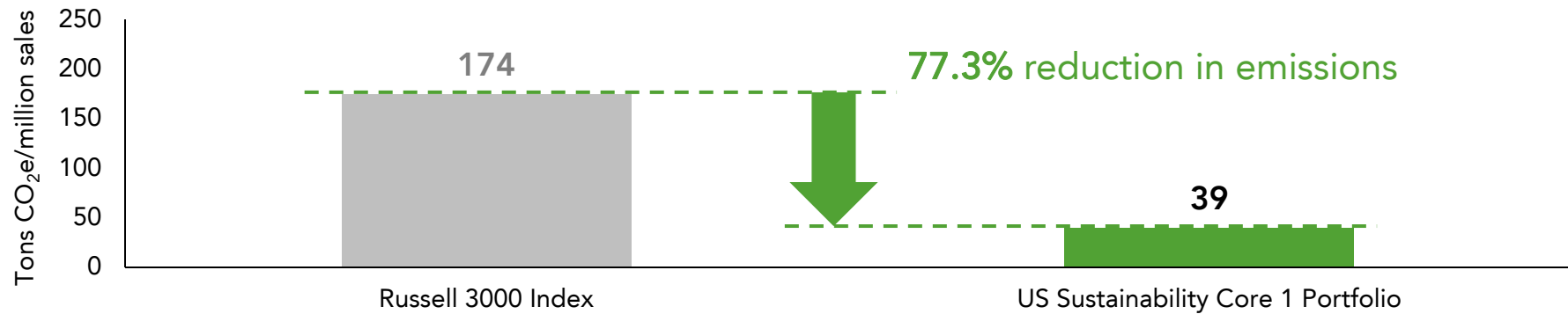
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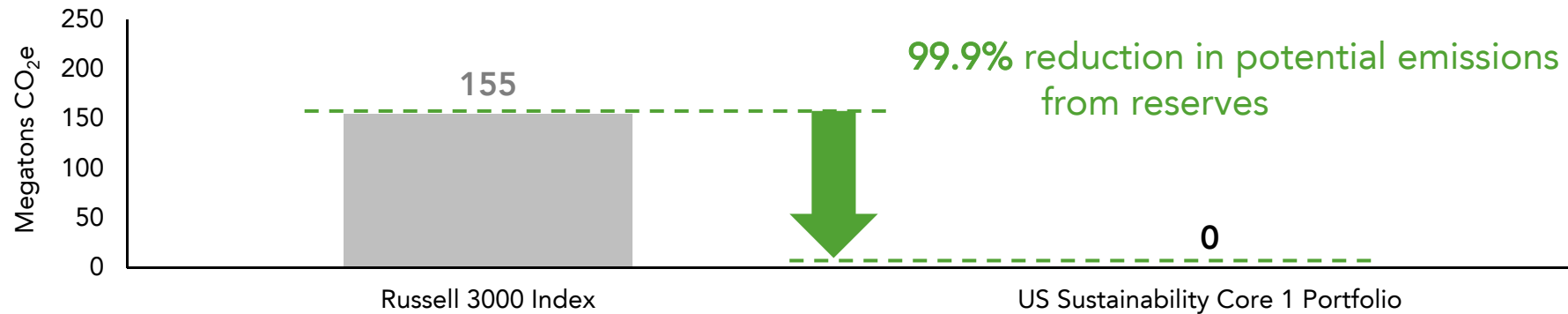
Fossil Fuel Smart

Emissions exposure as of September 30, 2018

GREENHOUSE GAS EMISSIONS INTENSITY



POTENTIAL EMISSIONS FROM RESERVES

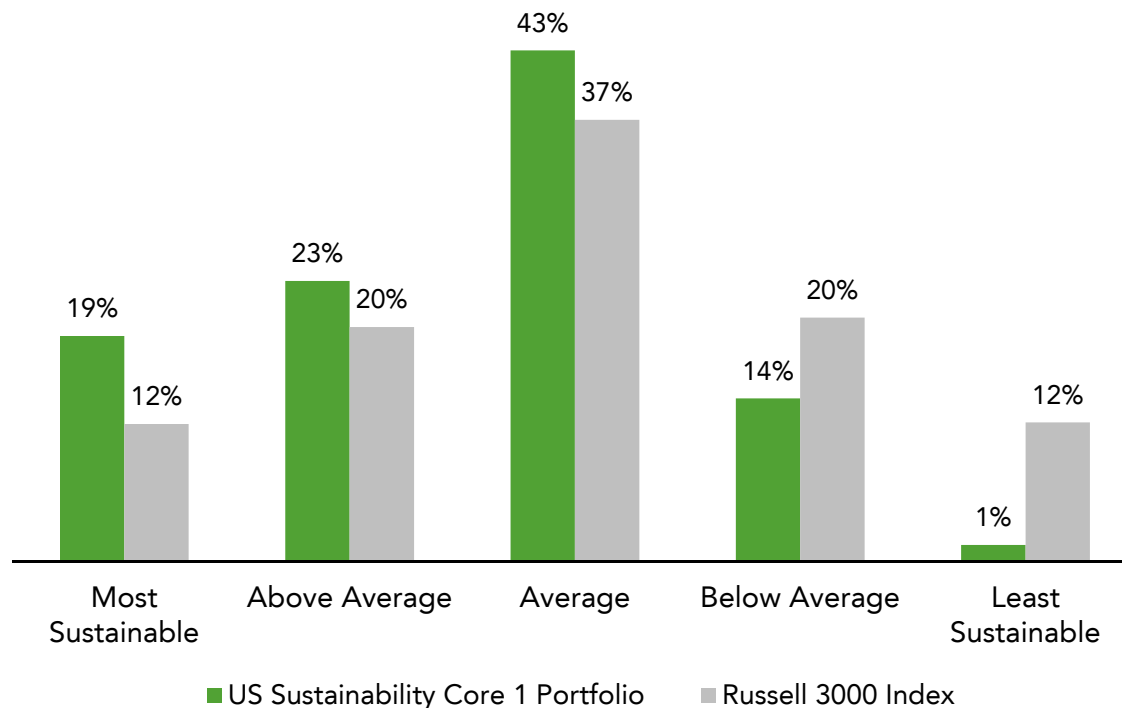


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Weight Distribution by Sustainability Score

As of September 30, 2018

US SUSTAINABILITY CORE 1 PORTFOLIO VS. RUSSELL 3000 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

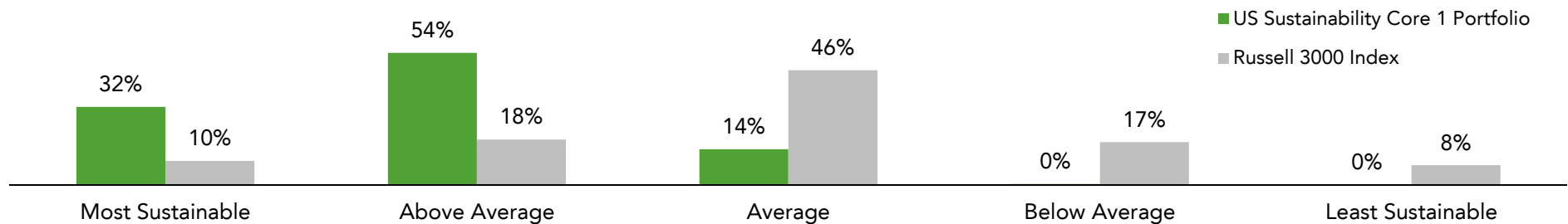
As of September 30, 2018

	US SUSTAINABILITY CORE 1 PORTFOLIO
PORTFOLIO WEIGHTS (%)	
Information Technology	20.2
Financials	16.7
Consumer Discretionary	13.9
Health Care	13.8
Industrials	13.5
Communication Services	9.5
Consumer Staples	5.5
Materials	3.4
Energy	2.5
Utilities	1.1
REITs	0.0

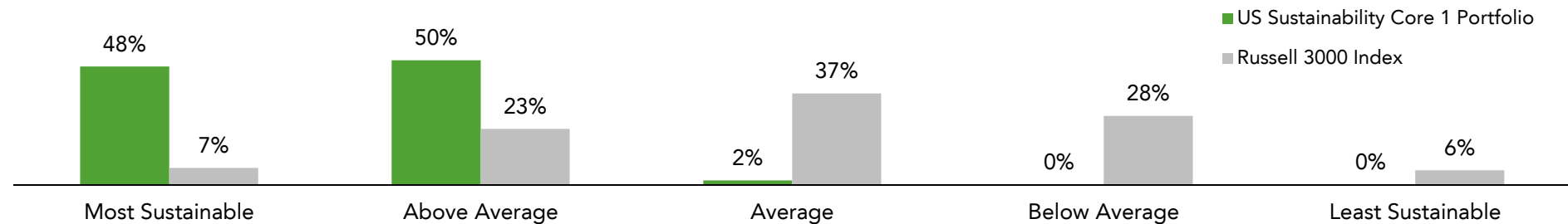
Weight Distribution by Sustainability Score

As of September 30, 2018

ENERGY



UTILITIES



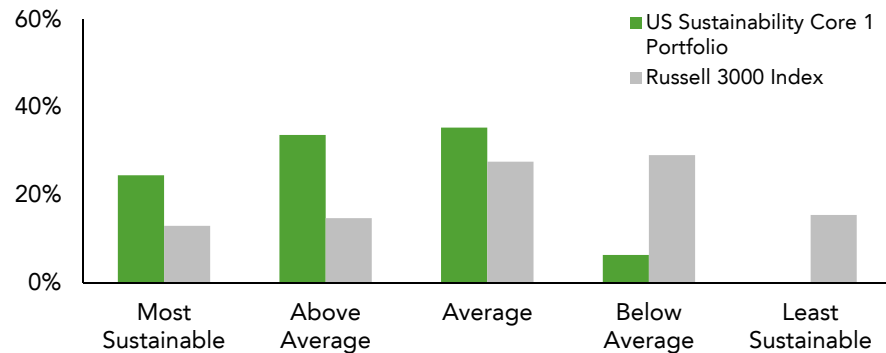
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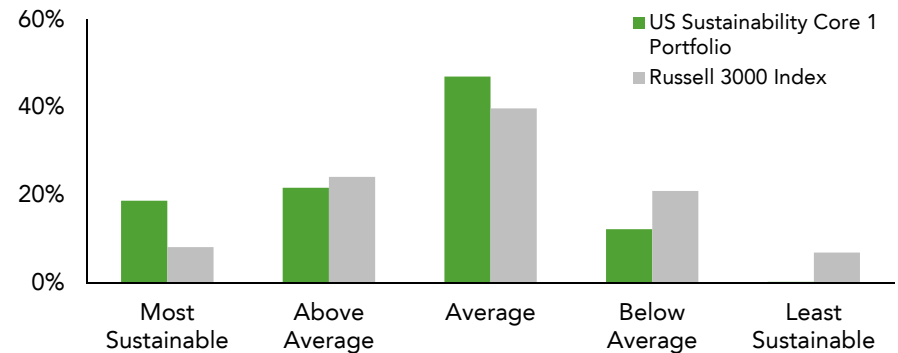
Weight Distribution by Sustainability Score

As of September 30, 2018

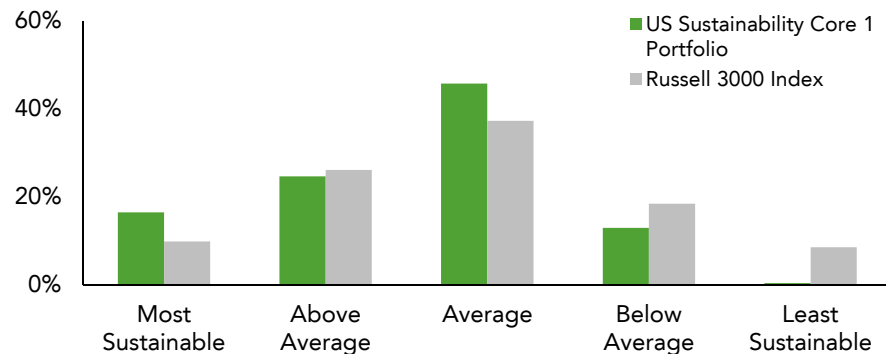
MATERIALS



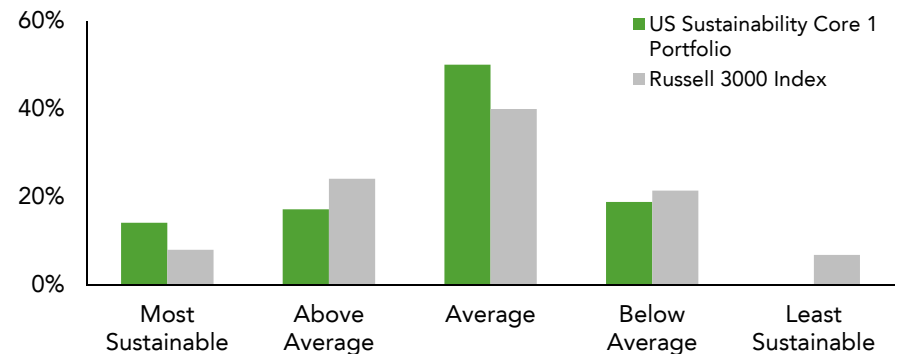
INDUSTRIALS



CONSUMER DISCRETIONARY



CONSUMER STAPLES



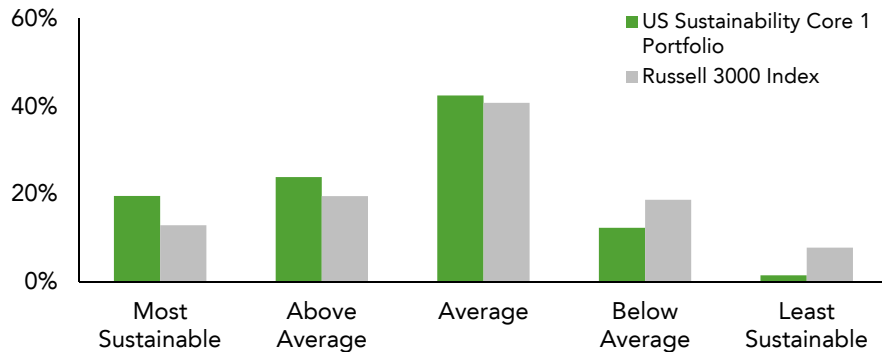
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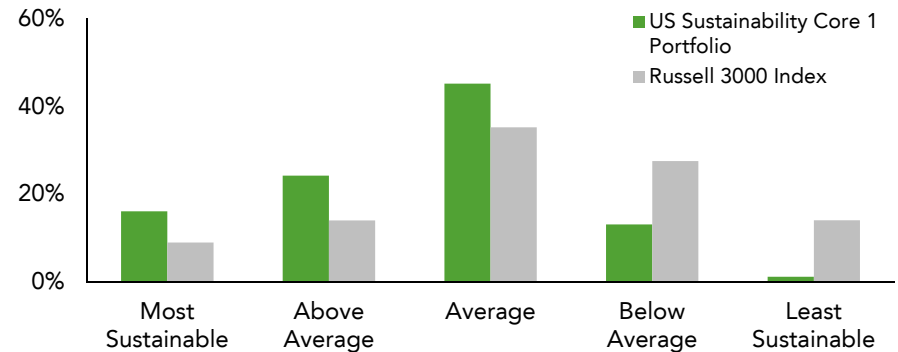
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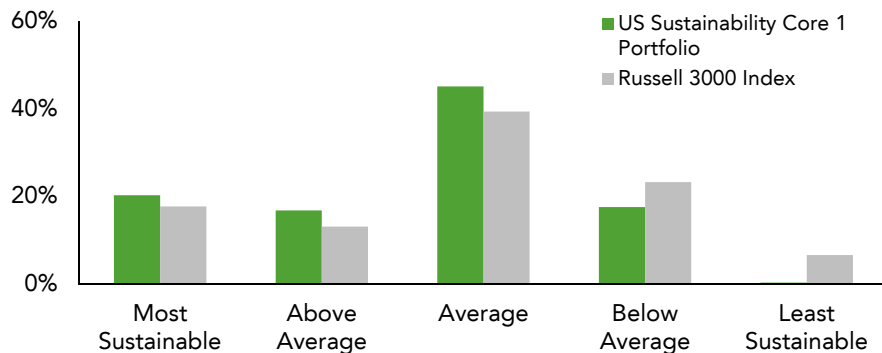
HEALTH CARE



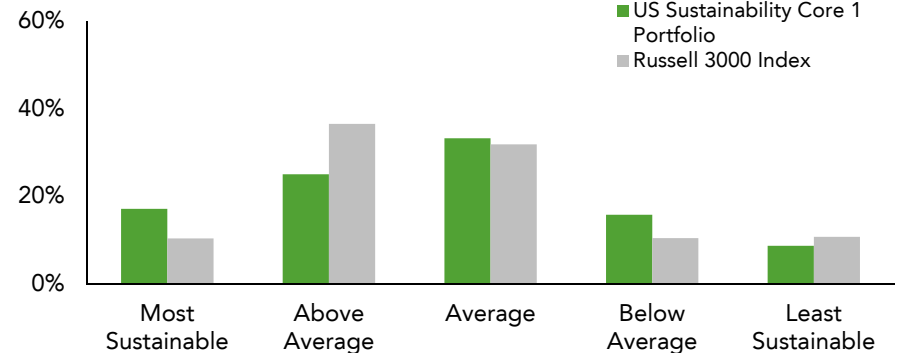
FINANCIALS



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.