
Sustainability Report

US Sustainability Targeted Value Portfolio

Data as of September 30, 2020

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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.

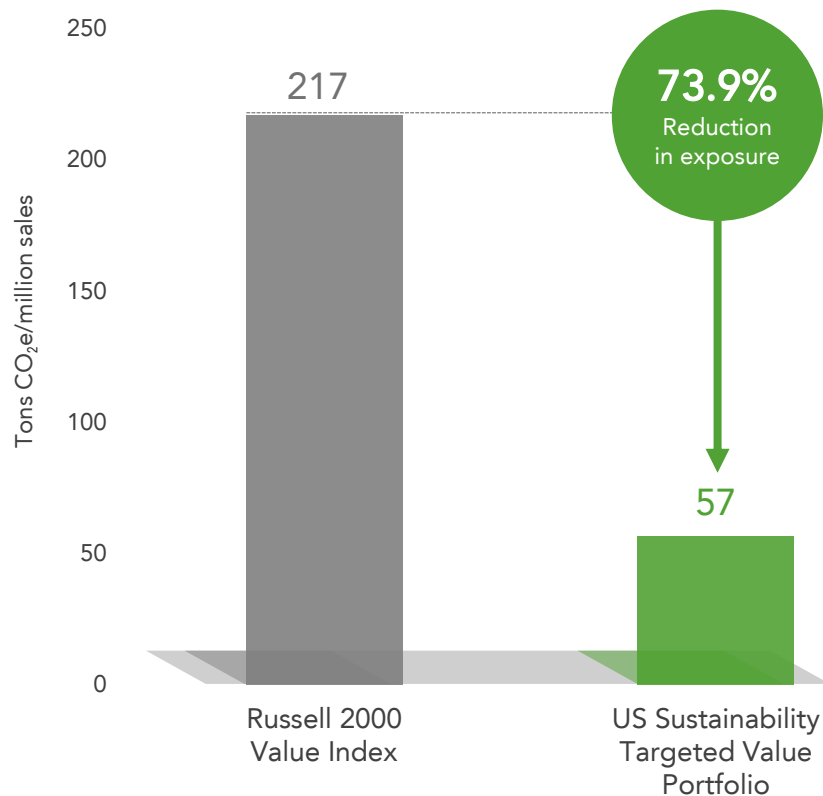
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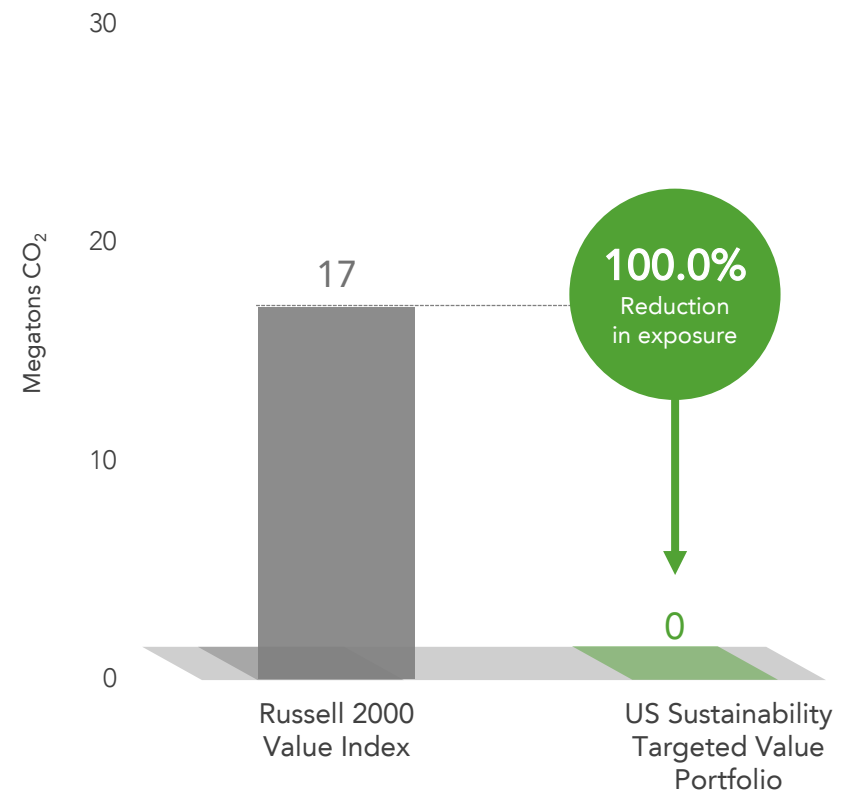
Reduced Emissions Exposure

Emissions exposure as of September 30, 2020

GREENHOUSE GAS EMISSIONS INTENSITY



POTENTIAL EMISSIONS FROM RESERVES

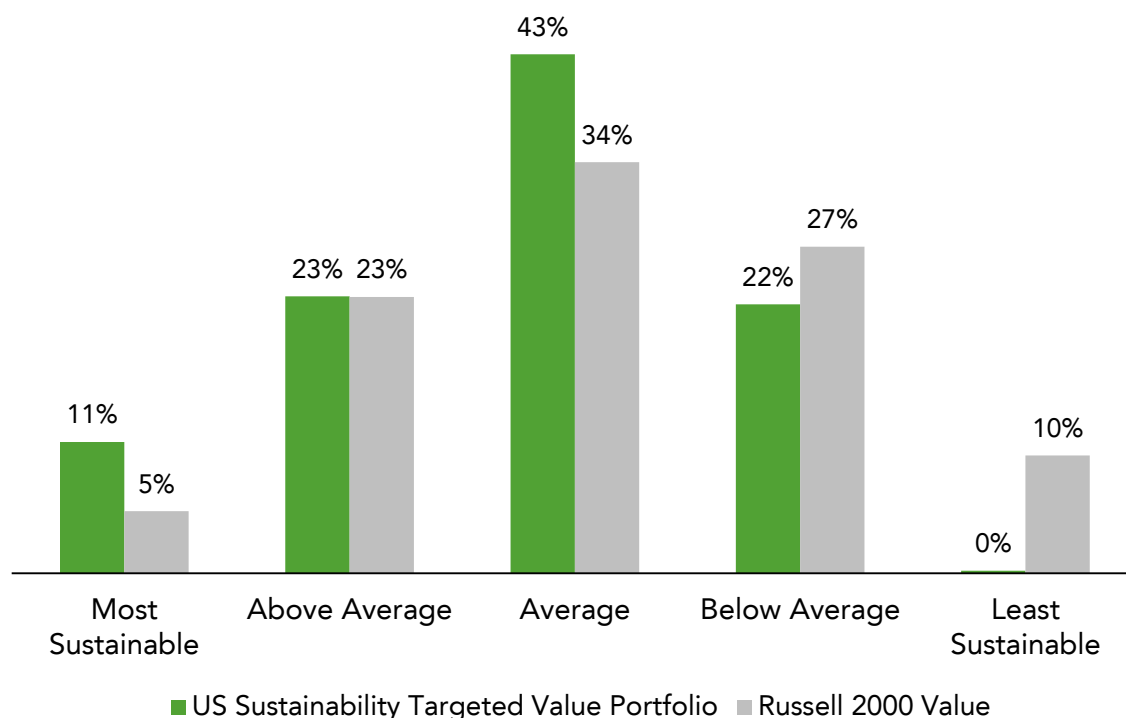


Greenhouse Gas Emissions Intensity represents a company's recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO₂e) normalized by sales in USD (metric tons CO₂e per USD million sales). Greenhouse gases included are the seven gases mandated by the Kyoto Protocol: carbon dioxide (CO₂), methane (CH₄), nitrous oxide (N₂O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF₆), and nitrogen trifluoride (NF₃). 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. These methodologies are subject to change with data developments or other findings or events. Certain information incorporated herein has been provided by Institutional Shareholder Services Inc. ("ISS"), and 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. Frank Russell Company is the source and owner of the trademarks, service marks, and copyrights related to the Russell Indexes.

Weight Distribution by Sustainability Score

As of September 30, 2020

US SUSTAINABILITY TARGETED VALUE PORTFOLIO VS. RUSSELL 2000 VALUE INDEX



- The portfolio holds a greater weight than the benchmark in companies with high and above-average sustainability scores.
- The portfolio holds a lesser weight than the benchmark 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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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.