

GLOBAL SUSTAINABILITY CORE EQUITY FUND

A Science-Based Approach To Sustainability Investing

Dimensional’s sustainability core equity strategy offers investors an innovative approach to pursuing sustainability goals within a broadly diversified, systematic investment framework.¹ Drawing upon our extensive experience in sustainability data and integration, our sustainability strategy is designed to achieve measurable ESG outcomes while still pursuing higher expected returns.

Focused Sustainability Goals

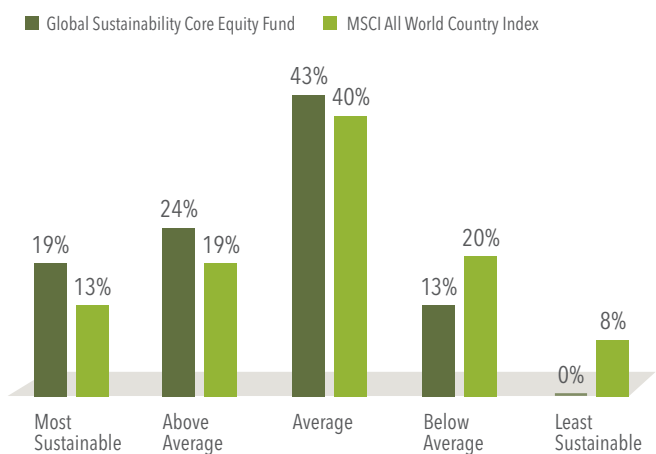
Dimensional pursues focused environmental outcomes in our sustainability strategies. We target measurable sustainability issues that represent significant potential impact to the environment or significant potential costs to future generations. Focusing on these key issues allows us to pursue meaningful 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 emphasizing companies with better sustainability profiles within each sector or to reduce exposure to certain issues.

DIMENSIONAL SUSTAINABILITY STRATEGY CONSIDERATIONS²

Emissions Variables	Other Environmental and Social Sustainability Variables	
<ul style="list-style-type: none"> Greenhouse gas emissions intensity³ Potential emissions from reserves 	<ul style="list-style-type: none"> Coal Palm oil Land use and biodiversity Toxic spills and releases Operational waste 	<ul style="list-style-type: none"> Water management Factory farming Landmines and cluster munitions Tobacco Child labor Civilian firearms

WEIGHT DISTRIBUTION BY SUSTAINABILITY SCORE² As of October 31, 2020



DIMENSIONAL'S SUSTAINABILITY APPROACH²

Start with a broadly diversified, systematic investment approach	Consult with leading academics and scientists in ESG-related fields to better understand ESG issues and data	Target focused, measurable ESG outcomes while pursuing higher expected returns and diversification	Provide transparency through meaningful reporting
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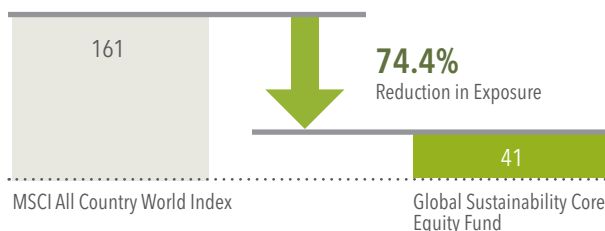
Continued Emphasis on Higher Expected Returns

Our sustainability equity strategy integrates sustainability considerations within our core equity approach, a broadly diversified investment solution that systematically emphasizes long-term drivers of higher expected returns—stocks with smaller market capitalizations, 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.

EMISSIONS EXPOSURE³ As of October 31, 2020

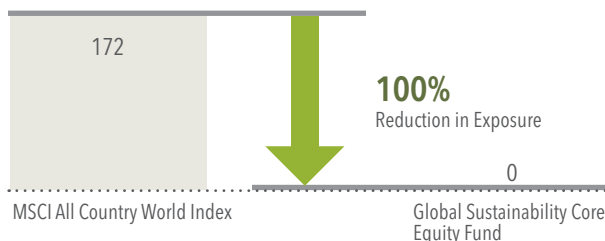
Greenhouse Gas Emissions Intensity

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. Sustainability scores are based on criteria created by Dimensional. Sustainability criteria reflect both sustainability scoring variables, which are applied at the industry level, and emissions and other criteria, which are used to exclude or underweight securities at the portfolio level. For additional information, please see Sustainability Impact Considerations available at ca.dimensional.com/en/funds/global-sustainability-core-equity-fund-f.

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), sulfur 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.

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 amortization minus interest expense scaled by book.

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Diversification does not eliminate the risk of market loss. There is no guarantee an investment strategy will be successful. Investment risks include loss of principal and fluctuating value. Small cap securities are subject to greater volatility than those in other asset categories. Value investing is subject to risk, which may cause underperformance compared to other equity investment strategies. International investing involves special risks, such as currency fluctuation and political instability. Investing in emerging markets may accentuate these risks. Environmental screens may limit investment opportunities for the fund. For more detail regarding the specific risks affecting each sustainability portfolio, please see the Principal Risks section of each portfolio's prospectus.

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Commissions, trailing commissions, management fees, and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. Unless otherwise noted, any indicated total rates of return reflect the historical annual compounded total returns, including changes in share or unit value and reinvestment of all dividends or other distributions, and do not take into account sales, redemption, distribution, or optional charges or income taxes payable by any security holder that would have reduced returns. Mutual funds are not guaranteed, their values change frequently, and past performance may not be repeated.

To obtain further information regarding the Dimensional funds, please visit ca.dimensional.com.

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