



LEA 02	Monetary	Gateway
<p>Type of engagement</p> <p>Individual/ internal staff engagements</p> <p>Collaborative engagements</p> <p>Service provider engagements</p>	<p>Reason for Interaction</p> <p><input checked="" type="checkbox"/> To support investment decisionmaking in & company's material ESG issues</p> <p><input checked="" type="checkbox"/> To enhance corporate transparency or identify the need for additional or more comprehensive data</p> <p><input type="checkbox"/> Other: specify</p> <p><input type="checkbox"/> We do not engage via internal staff</p> <p><input type="checkbox"/> To support investment decisionmaking in & company's material ESG issues</p> <p><input type="checkbox"/> To enhance corporate transparency or identify the need for additional or more comprehensive data</p> <p><input type="checkbox"/> Other: specify</p> <p><input type="checkbox"/> We do not engage via collaborative engagements</p> <p><input type="checkbox"/> To support investment decisionmaking in & company's material ESG issues</p> <p><input type="checkbox"/> To enhance corporate transparency or identify the need for additional or more comprehensive data</p> <p><input type="checkbox"/> Other: specify</p> <p><input type="checkbox"/> We do not engage via service providers</p>	

RI TRANSPARENCY REPORT

2020

Dimensional Fund Advisors

About this report

The PRI Reporting Framework is a key step in the journey towards building a common language and industry standard for reporting responsible investment (RI) activities. This RI Transparency Report is one of the key outputs of this Framework. Its primary objective is to enable signatory transparency on RI activities and facilitate dialogue between investors and their clients, beneficiaries and other stakeholders. A copy of this report will be publicly disclosed for all reporting signatories on the [PRI website](#), ensuring accountability of the PRI Initiative and its signatories.

This report is an export of the individual Signatory organisation's response to the PRI during the 2020 reporting cycle. It includes their responses to mandatory indicators, as well as responses to voluntary indicators the signatory has agreed to make public. The information is presented exactly as it was reported. Where an indicator offers a response option that is multiple-choice, all options that were available to the signatory to select are presented in this report. Presenting the information exactly as reported is a result of signatory feedback which suggested the PRI not summarise the information. As a result, the reports can be extensive. However, to help easily locate information, there is a **Principles index** which highlights where the information can be found and summarises the indicators that signatories complete and disclose.

Understanding the Principles Index

The Principles Index summarises the response status for the individual indicators and modules and shows how these relate to the six [Principles for Responsible Investment](#). It can be used by stakeholders as an 'at-a-glance' summary of reported information and to identify particular themes or areas of interest.

Indicators can refer to one or more Principles. Some indicators are not specific to any Principle. These are highlighted in the 'General' column. When multiple Principles are covered across numerous indicators, in order to avoid repetition, only the main Principle covered is highlighted.

All indicators within a module are presented below. The status of indicators is shown with the following symbols:

Symbol	Status
✓	The signatory has completed all mandatory parts of this indicator
☑	The signatory has completed some parts of this indicator
🔒	This indicator was not relevant for this signatory
-	The signatory did not complete any part of this indicator
Ⓜ	The signatory has flagged this indicator for internal review

Within the table, indicators marked in blue are mandatory to complete. Indicators marked in grey are voluntary to complete.

Principles Index

Organisational Overview				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
OO TG		🔒	n/a							
OO 01	Signatory category and services	✓	Public							✓
OO 02	Headquarters and operational countries	✓	Public							✓
OO 03	Subsidiaries that are separate PRI signatories	✓	Public							✓
OO 04	Reporting year and AUM	✓	Public							✓
OO 05	Breakdown of AUM by asset class	✓	Asset mix disclosed in OO 06							✓
OO 06	How would you like to disclose your asset class mix	✓	Public							✓
OO 07	Fixed income AUM breakdown	✓	Private							✓
OO 08	Segregated mandates or pooled funds	🔒	n/a							✓
OO 09	Breakdown of AUM by market	✓	Public							✓
OO 10	Active ownership practices for listed assets	✓	Public							✓
OO 11	ESG incorporation practices for all assets	✓	Public							✓
OO 12	Modules and sections required to complete	✓	Public							✓
OO LE 01	Breakdown of listed equity investments by passive and active strategies	✓	Public							✓
OO LE 02	Reporting on strategies that are <10% of actively managed listed equities	✓	Private							✓
OO FI 01	Breakdown of fixed income investments by passive and active strategies	✓	Public							✓
OO FI 02	Reporting on strategies that are <10% of actively managed fixed income	🔒	n/a							✓
OO FI 03	Fixed income breakdown by market and credit quality	✓	Public							✓
OO SAM 01	Breakdown of externally managed investments by passive and active strategies	🔒	n/a							✓
OO PE 01	Breakdown of private equity investments by strategy	🔒	n/a							✓
OO PE 02	Typical level of ownership in private equity investments	🔒	n/a							✓
OO PR 01	Breakdown of property investments	🔒	n/a							✓
OO PR 02	Breakdown of property assets by management	🔒	n/a							✓
OO PR 03	Largest property types	🔒	n/a							✓
OO INF 01	Breakdown of infrastructure investments	🔒	n/a							✓
OO INF 02	Breakdown of infrastructure assets by management	🔒	n/a							✓
OO INF 03	Largest infrastructure sectors	🔒	n/a							✓
OO HF 01	Breakdown of hedge funds investments by strategies	🔒	n/a							✓
OO End	Module confirmation page	✓	-							

CCStrategy and Governance				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
SG 01	RI policy and coverage	✓	Public							✓
SG 01 CC	Climate risk	✓	Private							✓
SG 02	Publicly available RI policy or guidance documents	✓	Public						✓	
SG 03	Conflicts of interest	✓	Public							✓
SG 04	Identifying incidents occurring within portfolios	✓	Private							✓
SG 05	RI goals and objectives	✓	Public							✓
SG 06	Main goals/objectives this year	✓	Private							✓
SG 07	RI roles and responsibilities	✓	Public							✓
SG 07 CC	Climate-issues roles and responsibilities	✓	Private							✓
SG 08	RI in performance management, reward and/or personal development	✓	Private							✓
SG 09	Collaborative organisations / initiatives	✓	Public				✓	✓		
SG 09.2	Assets managed by PRI signatories	🔒	n/a	✓						
SG 10	Promoting RI independently	✓	Public				✓			
SG 11	Dialogue with public policy makers or standard setters	✓	Private				✓	✓	✓	
SG 12	Role of investment consultants/fiduciary managers	✓	Public				✓			
SG 13	ESG issues in strategic asset allocation	✓	Public	✓						
SG 13 CC		🔒	n/a							✓
SG 14	Long term investment risks and opportunity	✓	Private	✓						
SG 14 CC		✓	Private							✓
SG 15	Allocation of assets to environmental and social themed areas	✓	Private	✓						
SG 16	ESG issues for internally managed assets not reported in framework	✓	Public							✓
SG 17	ESG issues for externally managed assets not reported in framework	🔒	n/a							✓
SG 18	Innovative features of approach to RI	✓	Private							✓
SG 19	Communication	✓	Public		✓				✓	
SG End	Module confirmation page	✓	-							

Direct - Listed Equity Incorporation				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
LEI 01	Percentage of each incorporation strategy	✓	Public	✓						
LEI 02	Type of ESG information used in investment decision	✓	Private	✓						
LEI 03	Information from engagement and/or voting used in investment decision-making	✓	Private	✓						
LEI 04	Types of screening applied	✓	Public	✓						
LEI 05	Processes to ensure screening is based on robust analysis	✓	Public	✓						
LEI 06	Processes to ensure fund criteria are not breached	✓	Private	✓						
LEI 07	Types of sustainability thematic funds/mandates	🔒	n/a	✓						
LEI 08	Review ESG issues while researching companies/sectors	✓	Public	✓						
LEI 09	Processes to ensure integration is based on robust analysis	✓	Public	✓						
LEI 10	Aspects of analysis ESG information is integrated into	✓	Private	✓						
LEI 11	ESG issues in index construction	🔒	n/a	✓						
LEI 12	How ESG incorporation has influenced portfolio composition	✓	Private	✓						
LEI 13	Examples of ESG issues that affected your investment view / performance	✓	Private	✓						
LEI End	Module confirmation page	✓	-							

Direct - Listed Equity Active Ownership				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
LEA 01	Description of approach to engagement	✓	Public		✓					
LEA 02	Reasoning for interaction on ESG issues	✓	Public	✓	✓	✓				
LEA 03	Process for identifying and prioritising engagement activities	✓	Public		✓					
LEA 04	Objectives for engagement activities	✓	Public		✓					
LEA 05	Process for identifying and prioritising collaborative engagement	✓	Public		✓					
LEA 06	Role in engagement process	✓	Public		✓		✓			
LEA 07	Share insights from engagements with internal/external managers	✓	Public	✓	✓					
LEA 08	Tracking number of engagements	✓	Public		✓					
LEA 09	Number of companies engaged with, intensity of engagement and effort	✓	Private		✓					
LEA 10	Engagement methods	✓	Private		✓					
LEA 11	Examples of ESG engagements	✓	Private		✓					
LEA 12	Typical approach to (proxy) voting decisions	✓	Public		✓					
LEA 13	Percentage of voting recommendations reviewed	🔒	n/a		✓					
LEA 14	Securities lending programme	✓	Private		✓					
LEA 15	Informing companies of the rationale of abstaining/voting against management	✓	Public		✓					
LEA 16	Informing companies of the rationale of abstaining/voting against management	✓	Public		✓					
LEA 17	Percentage of (proxy) votes cast	✓	Public		✓					
LEA 18	Proportion of ballot items that were for/against/abstentions	✓	Public		✓					
LEA 19	Proportion of ballot items that were for/against/abstentions	✓	Public		✓					
LEA 20	Shareholder resolutions	✓	Private		✓					
LEA 21	Examples of (proxy) voting activities	✓	Private		✓					
LEA End	Module confirmation page	✓	-							

Direct - Fixed Income				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
FI 01	Incorporation strategies applied	✓	Public	✓						
FI 02	ESG issues and issuer research	✓	Private	✓						
FI 03	Processes to ensure analysis is robust	✓	Public	✓						
FI 04	Types of screening applied	✓	Public	✓						
FI 05	Examples of ESG factors in screening process	✓	Private	✓						
FI 06	Screening - ensuring criteria are met	✓	Public	✓						
FI 07	Thematic investing - overview	🔒	n/a	✓						
FI 08	Thematic investing - themed bond processes	🔒	n/a	✓						
FI 09	Thematic investing - assessing impact	🔒	n/a	✓						
FI 10	Integration overview	✓	Public	✓						
FI 11	Integration - ESG information in investment processes	✓	Public	✓						
FI 12	Integration - E,S and G issues reviewed	✓	Public	✓						
FI 13	ESG incorporation in passive funds	🔒	n/a	✓						
FI 14	Engagement overview and coverage	🔒	n/a		✓					
FI 15	Engagement method	🔒	n/a	✓	✓					
FI 16	Engagement policy disclosure	🔒	n/a	✓	✓					
FI 17	Financial/ESG performance	✓	Private							✓
FI 18	Examples - ESG incorporation or engagement	✓	Private	✓	✓					
FI End	Module confirmation page	✓	-							

Confidence building measures				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
CM1 01	Assurance, verification, or review	✓	Public							✓
CM1 02	Assurance of last year`s PRI data	✓	Public							✓
CM1 03	Other confidence building measures	✓	Public							✓
CM1 04	Assurance of this year`s PRI data	✓	Public							✓
CM1 05	External assurance	🔒	n/a							✓
CM1 06	Assurance or internal audit	🔒	n/a							✓
CM1 07	Internal verification	✓	Public							✓
CM1 01 End	Module confirmation page	✓	-							

Dimensional Fund Advisors

Reported Information

Public version

Organisational Overview

PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

Basic information

OO 01

Mandatory

Public

Gateway/Peering

General

OO 01.1

Select the services and funds you offer

Select the services and funds you offer	% of asset under management (AUM) in ranges
Fund management	<input type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input checked="" type="radio"/> >50%
Fund of funds, manager of managers, sub-advised products	<input checked="" type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input type="radio"/> >50%
Other	<input checked="" type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input type="radio"/> >50%
Total 100%	

Further options (may be selected in addition to the above)

- Hedge funds
- Fund of hedge funds

OO 02

Mandatory

Public

Peering

General

OO 02.1

Select the location of your organisation's headquarters.

United States

OO 02.2

Indicate the number of countries in which you have offices (including your headquarters).

- 1
- 2-5
- 6-10
- >10

OO 02.3 Indicate the approximate number of staff in your organisation in full-time equivalents (FTE).

FTE

1400

OO 03 **Mandatory** **Public** **Descriptive** **General**

OO 03.1 Indicate whether you have subsidiaries within your organisation that are also PRI signatories in their own right.

- Yes
- No

OO 04 **Mandatory** **Public** **Gateway/Peering** **General**

OO 04.1 Indicate the year end date for your reporting year.

31/12/2019

OO 04.2 Indicate your total AUM at the end of your reporting year.

Include the AUM of subsidiaries, but exclude advisory/execution only assets, and exclude the assets of your PRI signatory subsidiaries that you have chosen not to report on in OO 03.2

	trillions	billions	millions	thousands	hundreds
Total AUM		609	000	000	000
Currency	USD				
Assets in USD		609	000	000	000

Not applicable as we are in the fund-raising process

OO 04.4 Indicate the assets which are subject to an execution and/or advisory approach. Provide this figure based on the end of your reporting year

Not applicable as we do not have any assets under execution and/or advisory approach

OO 06.1	Select how you would like to disclose your asset class mix.
----------------	---

- as percentage breakdown
- as broad ranges

	Internally managed (%)	Externally managed (%)
Listed equity	>50%	0
Fixed income	10-50%	0
Private equity	0	0
Property	0	0
Infrastructure	0	0
Commodities	0	0
Hedge funds	0	0
Fund of hedge funds	0	0
Forestry	0	0

Farmland	0	0
Inclusive finance	0	0
Cash	0	0
Money market instruments	0	0
Other (1), specify	<10%	0
Other (2), specify	0	0

Other (1) specified

Global Allocation, Target Date, Commodities

OO 06.2 Publish asset class mix as per attached image [Optional].

OO 06.3 Indicate whether your organisation has any off-balance sheet assets [Optional].

- Yes
- No

OO 06.5 Indicate whether your organisation uses fiduciary managers.

- Yes, we use a fiduciary manager and our response to OO 5.1 is reflective of their management of our assets.
- No, we do not use fiduciary managers.

OO 06.6 Provide contextual information on your AUM asset class split. [Optional]

Dimensional invests in publicly traded Real Estate Investment Trusts (REITs) and similar securities. These are reflected in our listed equity AUM. Less than 1% of Dimensional's AUM is invested in commodities. Approximately 2% of Dimensional's AUM is in Global Balanced (Global Allocation) and Target Date funds.

OO 09	Mandatory	Public	Peering	General
--------------	------------------	---------------	----------------	----------------

OO 09.1 Indicate the breakdown of your organisation's AUM by market.

85	Developed Markets
----	-------------------

15	Emerging Markets
----	------------------



Asset class implementation gateway indicators

OO 10	Mandatory	Public	Gateway	General
-------	-----------	--------	---------	---------

OO 10.1 Select the active ownership activities your organisation implemented in the reporting year.

Listed equity – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors.

Listed equity – voting

- We cast our (proxy) votes directly or via dedicated voting providers
- We do not cast our (proxy) votes directly and do not require external managers to vote on our behalf

Fixed income SSA – engagement

- We engage with SSA bond issuers on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with SSA bond issuers on ESG factors. Please explain why you do not.

Please explain why you do not engage directly and do not require external managers to engage with companies on ESG factors.

We are not aware of opportunities to engage with issuers of SSA debt.

Fixed income Corporate (financial) – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.

Please explain why you do not engage directly and do not require external managers to engage with companies on ESG factors.

What drives governance improvements and sets up a leverage with which investors can hold boards and management accountable is the important mechanism of proxy voting at shareholder meetings. Dimensional broadly incorporates governance considerations into the investment management process through its proxy voting, as well as communicating with portfolio companies to share Dimensional policies and areas of focus with regard to governance practices. Without an annual vote, creditors generally do not have such a mechanism to influence a company's governance. In addition, different rights held by bondholders and shareholders can not only introduce potential conflicts of interest, but also different governance priorities when it comes to certain issues like capital allocation and distribution policies. This said, Dimensional's corporate governance approach promotes best governance practices in areas such as board effectiveness, executive compensation, and corporate integrity, where interests between equity and debt holders are closely aligned.

Fixed income Corporate (non-financial) – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.

Please explain why you do not engage directly and do not require external managers to engage with companies on ESG factors.

What drives governance improvements and sets up a leverage with which investors can hold boards and management accountable is the important mechanism of proxy voting at shareholder meetings. Dimensional broadly incorporates governance considerations into the investment management process through its proxy voting, as well as communicating with portfolio companies to share Dimensional policies and areas of focus with regard to governance practices. Without an annual vote, creditors generally do not have such a mechanism to influence a company's governance. In addition, different rights held by bondholders and shareholders can not only introduce potential conflicts of interest, but also different governance priorities when it comes to certain issues like capital allocation and distribution policies. This said, Dimensional's corporate governance approach promotes best governance practices in areas such as board effectiveness, executive compensation, and corporate integrity, where interests between equity and debt holders are closely aligned.

OO 11	Mandatory	Public	Gateway	General
-------	-----------	--------	---------	---------

OO 11.1 Select the internally managed asset classes in which you addressed ESG incorporation into your investment decisions and/or your active ownership practices (during the reporting year).

Listed equity

- We address ESG incorporation.
- We do not do ESG incorporation.

Fixed income - SSA

- We address ESG incorporation.
- We do not do ESG incorporation.

Fixed income - corporate (financial)

- We address ESG incorporation.
- We do not do ESG incorporation.

Fixed income - corporate (non-financial)

- We address ESG incorporation.
- We do not do ESG incorporation.

Other (1)

- We address ESG incorporation.
- We do not do ESG incorporation.

`Other (1)` [as defined in OO 05]

Global Allocation, Target Date, Commodities

OO 12	Mandatory	Public	Gateway	General
-------	-----------	--------	---------	---------

OO 12.1 Below are all applicable modules or sections you may report on. Those which are mandatory to report (asset classes representing 10% or more of your AUM) are already ticked and read-only. Those which are voluntary to report on can be opted into by ticking the box.

Core modules

- Organisational Overview
- Strategy and Governance

RI implementation directly or via service providers

Direct - Listed Equity incorporation

- Listed Equity incorporation

Direct - Listed Equity active ownership

- Engagements
- (Proxy) voting

Direct - Fixed Income

- Fixed income - SSA
- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)

Closing module

- Closing module

Peering questions

OO LE 01	Mandatory to Report Voluntary to Disclose	Public	Gateway	General
----------	---	--------	---------	---------

OO LE 01.1	Provide a breakdown of your internally managed listed equities by passive, active - quantitative (quant), active - fundamental and active - other strategies.
------------	---

Percentage of internally managed listed equities

2	Passive
0	Active - quantitative (quant)
98	Active - fundamental and active - other
100%	Total

OO FI 01	Mandatory to Report Voluntary to Disclose	Public	Gateway	General
----------	---	--------	---------	---------

OO FI 01.1	Provide a breakdown of your internally managed fixed income securities by active and passive strategies
------------	---

SSA	<table border="1"> <tbody> <tr> <td data-bbox="496 221 619 282"> </td> <td data-bbox="619 221 1474 282"> Passive </td> </tr> <tr> <td data-bbox="496 297 619 322"> 0 </td> <td></td> </tr> <tr> <td data-bbox="496 365 619 425"> </td> <td data-bbox="619 365 1474 425"> Active - quantitative (quant) </td> </tr> <tr> <td data-bbox="496 441 619 465"> 0 </td> <td></td> </tr> <tr> <td data-bbox="496 508 619 568"> </td> <td data-bbox="619 508 1474 568"> Active - fundamental and active - other </td> </tr> <tr> <td data-bbox="496 584 619 609"> 100 </td> <td></td> </tr> <tr> <td data-bbox="496 651 619 712"> </td> <td data-bbox="619 651 1474 712"> Total </td> </tr> <tr> <td data-bbox="496 728 619 752"> 100% </td> <td></td> </tr> </tbody> </table>		Passive	0			Active - quantitative (quant)	0			Active - fundamental and active - other	100			Total	100%	
	Passive																
0																	
	Active - quantitative (quant)																
0																	
	Active - fundamental and active - other																
100																	
	Total																
100%																	
Corporate (financial)	<table border="1"> <tbody> <tr> <td data-bbox="496 810 619 871"> </td> <td data-bbox="619 810 1474 871"> Passive </td> </tr> <tr> <td data-bbox="496 887 619 911"> 0 </td> <td></td> </tr> <tr> <td data-bbox="496 954 619 1014"> </td> <td data-bbox="619 954 1474 1014"> Active - quantitative (quant) </td> </tr> <tr> <td data-bbox="496 1030 619 1055"> 0 </td> <td></td> </tr> <tr> <td data-bbox="496 1097 619 1158"> </td> <td data-bbox="619 1097 1474 1158"> Active - fundamental and active - other </td> </tr> <tr> <td data-bbox="496 1173 619 1198"> 100 </td> <td></td> </tr> <tr> <td data-bbox="496 1240 619 1301"> </td> <td data-bbox="619 1240 1474 1301"> Total </td> </tr> <tr> <td data-bbox="496 1317 619 1341"> 100% </td> <td></td> </tr> </tbody> </table>		Passive	0			Active - quantitative (quant)	0			Active - fundamental and active - other	100			Total	100%	
	Passive																
0																	
	Active - quantitative (quant)																
0																	
	Active - fundamental and active - other																
100																	
	Total																
100%																	
Corporate (non-financial)	<table border="1"> <tbody> <tr> <td data-bbox="496 1400 619 1460"> </td> <td data-bbox="619 1400 1474 1460"> Passive </td> </tr> <tr> <td data-bbox="496 1476 619 1500"> 0 </td> <td></td> </tr> <tr> <td data-bbox="496 1543 619 1603"> </td> <td data-bbox="619 1543 1474 1603"> Active - quantitative (quant) </td> </tr> <tr> <td data-bbox="496 1619 619 1644"> 0 </td> <td></td> </tr> <tr> <td data-bbox="496 1686 619 1747"> </td> <td data-bbox="619 1686 1474 1747"> Active - fundamental and active - other </td> </tr> <tr> <td data-bbox="496 1762 619 1787"> 100 </td> <td></td> </tr> <tr> <td data-bbox="496 1830 619 1890"> </td> <td data-bbox="619 1830 1474 1890"> Total </td> </tr> <tr> <td data-bbox="496 1906 619 1930"> 100% </td> <td></td> </tr> </tbody> </table>		Passive	0			Active - quantitative (quant)	0			Active - fundamental and active - other	100			Total	100%	
	Passive																
0																	
	Active - quantitative (quant)																
0																	
	Active - fundamental and active - other																
100																	
	Total																
100%																	

Update: this indicator has changed from "Mandatory to report, voluntary to disclose" to "Mandatory". **Your response to this indicator will be published in the Public Transparency Report.** This change is to enable improved analysis and peering.

OO FI 03.1 Indicate the approximate (+/- 5%) breakdown of your SSA investments, by developed markets and emerging markets.

SSA	Developed markets	100
	Emerging markets	0
	Total	100%

OO FI 03.2 Indicate the approximate (+/- 5%) breakdown of your corporate and securitised investments by investment grade or high-yield securities.

Type	Investment grade (+/- 5%)	High-yield (+/- 5%)	Total internally managed
Corporate (financial)	<input checked="" type="radio"/> >50% <input type="radio"/> 10-50% <input type="radio"/> <10% <input type="radio"/> 0%	<input type="radio"/> >50% <input type="radio"/> 10-50% <input checked="" type="radio"/> <10% <input type="radio"/> 0%	100%
Corporate (non-financial)	<input checked="" type="radio"/> >50% <input type="radio"/> 10-50% <input type="radio"/> <10% <input type="radio"/> 0%	<input type="radio"/> >50% <input type="radio"/> 10-50% <input checked="" type="radio"/> <10% <input type="radio"/> 0%	100%

If you are invested in private debt and reporting on ratings is not relevant for you, please indicate below

OO FI 03.2 is not applicable as our internally managed fixed income assets are invested only in private debt.

Dimensional Fund Advisors

Reported Information

Public version

Strategy and Governance

PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

Investment policy

SG 01

Mandatory

Public

Core Assessed

General

New selection options have been added to this indicator. Please review your prefilled responses carefully.

SG 01.1

Indicate if you have an investment policy that covers your responsible investment approach.

Yes

SG 01.2

Indicate the components/types and coverage of your policy.

Select all that apply

Policy components/types	Coverage by AUM
<input checked="" type="checkbox"/> Policy setting out your overall approach <input checked="" type="checkbox"/> Formalised guidelines on environmental factors <input checked="" type="checkbox"/> Formalised guidelines on social factors <input checked="" type="checkbox"/> Formalised guidelines on corporate governance factors <input checked="" type="checkbox"/> Fiduciary (or equivalent) duties <input type="checkbox"/> Asset class-specific RI guidelines <input type="checkbox"/> Sector specific RI guidelines <input checked="" type="checkbox"/> Screening / exclusions policy <input checked="" type="checkbox"/> Engagement policy <input checked="" type="checkbox"/> (Proxy) voting policy <input type="checkbox"/> Other, specify (1) <input type="checkbox"/> Other, specify(2)	<input type="radio"/> Applicable policies cover all AUM <input checked="" type="radio"/> Applicable policies cover a majority of AUM <input type="radio"/> Applicable policies cover a minority of AUM

SG 01.3

Indicate if the investment policy covers any of the following

- Your organisation's definition of ESG and/or responsible investment and it's relation to investments
- Your investment objectives that take ESG factors/real economy influence into account
- Time horizon of your investment
- Governance structure of organisational ESG responsibilities
- ESG incorporation approaches
- Active ownership approaches
- Reporting
- Climate change
- Understanding and incorporating client / beneficiary sustainability preferences
- Other RI considerations, specify (1)
- Other RI considerations, specify (2)

SG 01.4

Describe your organisation's investment principles and overall investment strategy, interpretation of fiduciary (or equivalent) duties, and how they consider ESG factors and real economy impact.

Dimensional's core investment philosophy is based on the belief that in liquid capital markets, security prices reflect available information about fundamental values and the aggregate expectations of market participants. As a result, the expected value or risks attributable to a company's current ESG practices should be reflected in its price. A company can, however, improve its ESG practices, which may lead to increased valuations through lower discount rates and/or higher cash flows.

Dimensional believes that our role is to be an active owner of portfolio companies through promoting good corporate governance practices, with strong boards representing the shareholders' interests. This includes engagement with portfolio company boards and management regarding ESG issues. As a long-term shareholder, Dimensional is well-positioned to engage with portfolio company boards and management to understand how ESG issues are being considered and the policies and procedures management has adopted to mitigate potential material risks.

Dimensional takes ESG principles into consideration for risk management purposes or if they may be expected to impact performance. For example, Dimensional may exclude closely-held companies from the eligible security universe on governance grounds. Dimensional also runs daily newschecks to identify companies involved in controversies, including ESG-related matters, that may impact company financials.

SG 01.5

Provide a brief description of the key elements, any variations or exceptions to your investment policy that covers your responsible investment approach. [Optional]

We have long held the belief that prices quickly incorporate information and reflect the aggregate expectations of market participants, including information about a company's current governance practices and oversight of ESG-related risks. There is significant evidence in the academic literature that ESG factors are reflected in market prices. We have also conducted our own research on this topic. For instance, we have performed research examining the relationship between company greenhouse gas emissions and future profitability as well as the relationship between greenhouse gas emissions and expected returns. In those and other studies we have performed on ESG variables, we have not found a reliable relation between ESG data and expected returns after controlling for current prices and profitability. With that said, we also incorporate ESG considerations in two aspects of portfolio management-our buy/hold/sell processes and seeking to enhance portfolio value by making portfolio securities "work" for the investors in our funds.

Many of our clients are familiar with our processes around how we decide what and when to buy, how long to hold, and when to sell a portfolio security. We use an integrated method that balances information about expected returns, risk, and costs from size, value, profitability, momentum, liquidity, etc. We also consider ESG data in buy/hold/sell decisions for risk management purposes. We look to avoid companies with heightened probabilities of fraud or expropriation of shareholder value. While we believe this information is reflected in market prices, it may present potential outcomes to which we do not want to expose our clients. Examples of this include our exclusion of closely held companies and companies listed on exchanges that do not meet our governance-related standards for eligibility. Additionally, we may halt buying securities or refer companies to

our stewardship team for engagement based on certain ESG-related controversies or on a case-by-case basis for specific situations. For example, if there is an environmental controversy that we expect to change a company's financials significantly, we may halt purchases of that company until there is more clarity on the impact of the controversy.

Similarly, many of our clients are familiar with examples of making securities "work" for investors in our funds. This includes how we elect on voluntary corporate actions and how our security lending and portfolio management process are integrated to maximize lending revenue while managing risk. Because we believe that a company's ESG practices are reflected in the market prices of its publicly traded securities, improvements to a company's governance practices may increase shareholder value through a combination of lower discount rates and higher cash flows to shareholders. These views lead us to the conclusion that an effective way to incorporate ESG considerations in all investment strategies that we manage is through the promotion of good corporate governance practices overseen by strong boards representing shareholder interests. Particular areas of interest include, but are not limited to, board independence and diversity, oversight of material risks, executive compensation, shareholder rights, and anti-takeover mechanisms.

Thus, another example of making securities "work" for the investors in our funds is our stewardship activities. We use a systematic approach to identify environmental (E), social (S), or governance (G) issues that will inform our engagement efforts. We do not invest with the purpose or intended effect of changing or influencing the control of a portfolio company; however, our engagement practices are focused on letting boards know that we expect them to have processes to manage material ESG risks, to provide shareholders with information to assess the efficacy of those processes, and to act in the best interest of shareholders. We engaged with nearly 500 companies in proxy year 2019.

Finally, ESG data and research continue to develop. Dimensional spends significant time and resources to stay informed of those developments. For example, as part of its ongoing effort to better understand the science and drivers behind climate change, several members of senior management, including from portfolio management, have met with leading climate scientists on several occasions. Dimensional also monitors numerous vendors of ESG data to stay informed on data availability, generates its own data, monitors ESG-related studies in the academic literature, and performs internal ESG research. If there is compelling evidence that a firm's ESG strength is additive to our understanding of expected returns or risk management processes after controlling for characteristics such as size, value, profitability, momentum, etc., Dimensional will consider using that evidence when managing portfolios.

For our dedicated sustainability mandates, Dimensional applies an additional layer of ESG integration in the buy/hold/sell decision process. This process uses a data-driven approach to evaluate companies on a focused set of sustainability issues whose impact can be readily measured and reported. For these strategies, the primary ESG consideration is environmental impact from company emissions, including greenhouse gas emissions and potential emissions from fossil fuel reserves. The strategies also seek to reduce exposure to a select list of other key sustainability considerations, such as coal, factory farming, palm oil, land use and biodiversity, toxic spills and releases, operational waste, and water management.

We also offer a variety of socially screened strategies that seek to exclude companies with meaningful involvement in client-specified business activities. These strategies can be readily customized to incorporate the ESG factors described above as well as additional considerations that clients may desire.

No

SG 02	Mandatory	Public	Core Assessed	PRI 6
-------	-----------	--------	---------------	-------

New selection options have been added to this indicator. Please review your prefilled responses carefully.

SG 02.1	Indicate which of your investment policy documents (if any) are publicly available. Provide a URL and an attachment of the document.
---------	--

Policy setting out your overall approach

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment (will be made public)

Formalised guidelines on environmental factors

URL/Attachment

URL

URL

<https://us.dimensional.com/sustainability>

Attachment (will be made public)

Attachment

[File 1:Dimensional Sustainability and Social Mutual Funds Prospectus_2020Feb28.pdf](#)

Formalised guidelines on social factors

URL/Attachment

URL

Attachment (will be made public)

Attachment

[File 1:Dimensional Sustainability and Social Mutual Funds Prospectus_2020Feb28.pdf](#)

Formalised guidelines on corporate governance factors

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment (will be made public)

Fiduciary (or equivalent) duties

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment (will be made public)

Screening / exclusions policy

URL/Attachment

URL

Attachment (will be made public)

Attachment

[File 1:Dimensional Sustainability and Social Mutual Funds Prospectus_2020Feb28.pdf](#)

Engagement policy

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment (will be made public)

(Proxy) voting policy

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment (will be made public)

We do not publicly disclose our investment policy documents

SG 02.2 Indicate if any of your investment policy components are publicly available. Provide URL and an attachment of the document.

Your organisation's definition of ESG and/or responsible investment and it's relation to investments

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment

Governance structure of organisational ESG responsibilities

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment

ESG incorporation approaches

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment

Active ownership approaches

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment

Reporting

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment

Understanding and incorporating client / beneficiary sustainability preferences

URL/Attachment

URL

URL

<https://us.dimensional.com/about-us/investment-stewardship>

Attachment

We do not publicly disclose any investment policy components

SG 03	Mandatory	Public	Core Assessed	General
-------	-----------	--------	---------------	---------

SG 03.1	Indicate if your organisation has a policy on managing potential conflicts of interest in the investment process.
---------	---

Yes

SG 03.2	Describe your policy on managing potential conflicts of interest in the investment process.
---------	---

If a portfolio manager identifies a potential conflict of interest in relation to a particular security, the conflict is brought to the attention of the Compliance Department. Compliance will determine whether investment in the security is allowed and will instruct the portfolio manager as appropriate.

Dimensional also maintains a conflict of interest policy as part of our Proxy Voting Policies and Procedures, which is included in the Statement of Additional Information for each of our funds. The policy calls for votes to be referred to Dimensional's Investment Stewardship Committee for final decision in the event of a conflict. Dimensional's Chief Compliance Officer is a member of the Investment Stewardship Committee.

No

Objectives and strategies

SG 05	Mandatory	Public	Gateway/Core Assessed	General
-------	-----------	--------	-----------------------	---------

SG 05.1

Indicate if and how frequently your organisation sets and reviews objectives for its responsible investment activities.

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad-hoc basis
- It is not set/reviewed

Governance and human resources

SG 07**Mandatory****Public****Core Assessed****General****SG 07.1**

Indicate the internal and/or external roles used by your organisation, and indicate for each whether they have oversight and/or implementation responsibilities for responsible investment.

Roles

- Board members or trustees
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment
- Internal Roles (triggers other options)

Select from the below internal roles

- Chief Executive Officer (CEO), Chief Investment Officer (CIO), Chief Operating Officer (COO), Investment Committee
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment
- Other Chief-level staff or head of department, specify
Portfolio Management, Compliance, Legal, Research

- Oversight/accountability for responsible investment
- Implementation of responsible investment
- No oversight/accountability or implementation responsibility for responsible investment
- Portfolio managers
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment
- Investment analysts
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment
- Dedicated responsible investment staff
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment
- Investor relations
- Other role, specify (1)

Other description (1)

Research staff

- Oversight/accountability for responsible investment
- Implementation of responsible investment
- No oversight/accountability or implementation responsibility for responsible investment
- Other role, specify (2)

Other description (2)

Head of Responsible Investment

- Oversight/accountability for responsible investment
- Implementation of responsible investment
- No oversight/accountability or implementation responsibility for responsible investment
- External managers or service providers
 - Oversight/accountability for responsible investment
 - Implementation of responsible investment
 - No oversight/accountability or implementation responsibility for responsible investment

SG 07.2	For the roles for which you have RI oversight/accountability or implementation responsibilities, indicate how you execute these responsibilities.
----------------	---

In 2019, Dimensional established a new role - Head of Responsible Investment - to coordinate all responsible investment activities across our Research, Portfolio Management, Investment Stewardship, Investment Solutions, and Global Client Group teams. The scope of this role also includes monitoring ESG developments, particularly those involving disclosure and reporting, such as the Task Force on Climate-related Financial Disclosures (TCFD), Sustainability Accounting Standards Board (SASB), and Carbon Disclosure Project (CDP). The team is also involved in the firm's adherence efforts with respect to evolving ESG regulation, particularly in the European Union.

The Head of Responsible Investment provides feedback and information to our Research team and Portfolio Management teams as well as to our Co-CEOs and Chief Investment Officer. This helps shape Dimensional's ESG research agenda as well as the agenda for how to further enhance the integration of ESG considerations into our daily investment process, including but not limited to the expansion and refinement of ESG data sources, enhanced systematic processes to prioritize company engagements, and buy/sell decisions.

The Investment Stewardship Committee, a sub-committee of Dimensional Fund Advisors LP's Investment Committee, is responsible for ensuring that investment stewardship activities are conducted in line with the Responsible Investment Policy. The Committee, which includes senior executives of the firm along with respected academics, meets quarterly and reviews qualitative and quantitative data relating to proxy voting, engagements and other stewardship activities.

The Research team works closely with Portfolio Management to ensure that timely and accurate ESG data is available for the Portfolio Management team to use in its daily implementation process. In addition, the Research team conducts its own research on the relation between ESG variables and expected returns.

The Portfolio Management team implements ESG within its portfolios on a daily basis, including all equity portfolios generally and also applying additional focus for social and sustainability strategies.

SG 07.3	Indicate the number of dedicated responsible investment staff your organisation has.
----------------	--

Number	
--------	--

5

SG 07.4	Additional information. [Optional]
----------------	------------------------------------

In addition to the Investment Stewardship Committee and Investment Stewardship group, portfolio managers and investment staff in the US, Sydney, London, Singapore, and Tokyo assist with engagement and voting activities. Dimensional's Head of Responsible Investment is responsible for overseeing ESG integration throughout the portfolio management process.

The Investment Stewardship Committee includes the Co-CEO, Executive Chairman, two outside directors of the firm, the Chief Compliance Officer, the Head of Investment Stewardship, and senior members of Portfolio Management. Dimensional's Head of Responsible Investment is an *ex officio* member of the Committee.

Promoting responsible investment				
---	--	--	--	--

SG 09	Mandatory	Public	Core Assessed	PRI 4,5
--------------	------------------	---------------	----------------------	----------------

SG 09.1	Select the collaborative organisation and/or initiatives of which your organisation is a member or in which it participated during the reporting year, and the role you played.
----------------	---

Select all that apply

Principles for Responsible Investment

Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced
- Asian Corporate Governance Association
- Australian Council of Superannuation Investors
- AVCA: Sustainability Committee
- France Invest – La Commission ESG
- BVCA – Responsible Investment Advisory Board
- CDP Climate Change
- CDP Forests
- CDP Water
- CFA Institute Centre for Financial Market Integrity
- Climate Action 100+
- Code for Responsible Investment in SA (CRISA)
- Council of Institutional Investors (CII)

Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced
- Eumedion
- Extractive Industries Transparency Initiative (EITI)
- ESG Research Australia
- Invest Europe Responsible Investment Roundtable
- Global Investors Governance Network (GIGN)
- Global Impact Investing Network (GIIN)
- Global Real Estate Sustainability Benchmark (GRESB)
- Green Bond Principles
- HKVCA: ESG Committee
- Institutional Investors Group on Climate Change (IIGCC)
- Interfaith Center on Corporate Responsibility (ICCR)
- International Corporate Governance Network (ICGN)

Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced
- Investor Group on Climate Change, Australia/New Zealand (IGCC)
- International Integrated Reporting Council (IIRC)
- Investor Network on Climate Risk (INCR)/CERES
- Local Authority Pension Fund Forum
- Principles for Financial Action in the 21st Century
- Principles for Sustainable Insurance
- Regional or National Social Investment Forums (e.g. UKSIF, Eurosif, ASRIA, RIAA), specify
- Responsible Finance Principles in Inclusive Finance
- Shareholder Association for Research and Education (Share)
- United Nations Environmental Program Finance Initiative (UNEP FI)
- United Nations Global Compact
- Other collaborative organisation/initiative, specify
Harvard Institutional Investor Forum

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced

Provide a brief commentary on the level of your organisation's involvement in the initiative. [Optional]

Contributed to content development (participated in roundtable 3x per year).

- Other collaborative organisation/initiative, specify
Investment Company Institute

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced

Provide a brief commentary on the level of your organisation's involvement in the initiative. [Optional]

Participated in working group that provided input into response from SEC for comments related to proposed regulation of proxy advisors.

- Other collaborative organisation/initiative, specify
TCFD

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced

Other collaborative organisation/initiative, specify

SG 10

Mandatory

Public

Core Assessed

PRI 4

SG 10.1

Indicate if your organisation promotes responsible investment, independently of collaborative initiatives.

Yes

SG 10.2

Indicate the actions your organisation has taken to promote responsible investment independently of collaborative initiatives. Provide a description of your role in contributing to the objectives of the selected action and the typical frequency of your participation/contribution.

Provided or supported education or training programmes (this includes peer to peer RI support) Your education or training may be for clients, investment managers, actuaries, broker/dealers, investment consultants, legal advisers etc.)

Description

Dimensional's Global Client Group frequently hosts events, such as meetings and study groups, for institutional and advisor clients that cover the role of responsible investment in the investment process. These trainings are led by portfolio management and investment stewardship personnel.

Frequency of contribution

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad hoc
- Other

Provided financial support for academic or industry research on responsible investment

Provided input and/or collaborated with academia on RI related work

Description

Spoke at the ICI-Darden Academic and Practitioner Symposium in February 2019 on Corporate Governance and ESG investing.

Eugene Fama from the University of Chicago and Kenneth French of Dartmouth College sit on Dimensional's Investment Stewardship Committee, which meets quarterly and weighs in on key issues on an ad hoc basis.

Dimensional's Research department also surveys academic literature and coordinates with external academics.

Frequency of contribution

- Quarterly or more frequently
 - Biannually
 - Annually
 - Less frequently than annually
 - Ad hoc
 - Other
- Encouraged better transparency and disclosure of responsible investment practices across the investment industry
- Spoke publicly at events and conferences to promote responsible investment

Description

- Participated in Harvard Institutional Investor Forum.
- Spoke at a conference to highlight best practices for issuer-investor engagement in activist situations.

Frequency of contribution

- Quarterly or more frequently
 - Biannually
 - Annually
 - Less frequently than annually
 - Ad hoc
 - Other
- Wrote and published in-house research papers on responsible investment
- Encouraged the adoption of the PRI
- Responded to RI related consultations by non-governmental organisations (OECD, FSB etc.)
- Wrote and published articles on responsible investment in the media
- A member of PRI advisory committees/ working groups, specify
- On the Board of, or officially advising, other RI organisations (e.g. local SIFs)
- Other, specify
- No

SG 10.3 Describe any additional actions and initiatives that your organisation has taken part in during the reporting year to promote responsible investment [Optional]

Outsourcing to fiduciary managers and investment consultants

SG 12	Mandatory	Public	Core Assessed	PRI 4
-------	-----------	--------	---------------	-------

New selection options have been added to this indicator. Please review your prefilled responses carefully.

SG 12.1 Indicate whether your organisation uses investment consultants.

- Yes, we use investment consultants
- No, we do not use investment consultants.

ESG issues in asset allocation

SG 13	Mandatory	Public	Descriptive	PRI 1
--------------	------------------	---------------	--------------------	--------------

SG 13.1 Indicate whether the organisation carries out scenario analysis and/or modelling, and if it does, provide a description of the scenario analysis (by asset class, sector, strategic asset allocation, etc.).

- Yes, in order to assess future ESG factors

Describe

We conduct our own research on the relation between ESG criteria and expected returns. For instance, we have studied simulations of market returns excluding energy and utility as simulations that exclude other names for ESG considerations. We have also run numerous regressions of returns against emissions intensity.

- Yes, in order to assess future climate-related risks and opportunities
- No, our organisation does not currently carry out scenario analysis and/or modelling

SG 13.2 Indicate if your organisation considers ESG issues in strategic asset allocation and/or allocation of assets between sectors or geographic markets.

We do the following

- Allocation between asset classes
- Determining fixed income duration
- Allocation of assets between geographic markets
- Sector weightings
- Other, specify
- We do not consider ESG issues in strategic asset allocation

Asset class implementation not reported in other modules

SG 16	Mandatory	Public	Descriptive	General
--------------	------------------	---------------	--------------------	----------------

SG 16.1 Describe how you address ESG issues for internally managed assets for which a specific PRI asset class module has yet to be developed or for which you are not required to report because your assets are below the minimum threshold.

Asset Class	Describe what processes are in place and the outputs or outcomes achieved
Other (1) [as defined in Organisational Overview module]	<p>Dimensional's global allocation and target date portfolios are fund of funds. ESG is incorporated into the underlying funds as discussed in the relevant asset class modules.</p> <p>For publicly listed real estate operating companies and REITs, ESG is incorporated similarly to our approach discussed in other asset class modules.</p>

Communication

SG 19	Mandatory	Public	Core Assessed	PRI 2, 6
-------	-----------	--------	---------------	----------

SG 19.1	<p>Indicate whether your organisation typically discloses asset class specific information proactively. Select the frequency of the disclosure to clients/beneficiaries and the public, and provide a URL to the public information.</p>
----------------	--

Listed equity - Incorporation

Do you disclose?

- We do not proactively disclose it to the public and/or clients/beneficiaries
- We disclose to clients/beneficiaries only.
- We disclose it publicly

The information disclosed to clients/beneficiaries is the same

- Yes
- No

Disclosure to public and URL	
Disclosure to public and URL	
<input type="radio"/> Broad approach to ESG incorporation <input checked="" type="radio"/> Detailed explanation of ESG incorporation strategy used	
Frequency	
<input type="checkbox"/> Quarterly or more frequently <input type="checkbox"/> Biannually <input checked="" type="checkbox"/> Annually <input type="checkbox"/> Less frequently than annually <input type="checkbox"/> Ad-hoc/when requested	
URL	
https://us.dimensional.com/funds	
URL	
https://us.dimensional.com/about-us/corporate-governance	

Listed equity - Engagement

Do you disclose?

- We do not disclose to either clients/beneficiaries or the public.
- We disclose to clients/beneficiaries only.
- We disclose to the public

The information disclosed to clients/beneficiaries is the same

- Yes
- No

Disclosure to public and URL	Disclosure to clients/beneficiaries
<p>Disclosure to public and URL</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> Details on the overall engagement strategy <input checked="" type="checkbox"/> Details on the selection of engagement cases and definition of objectives of the selections, priorities and specific goals <input checked="" type="checkbox"/> Number of engagements undertaken <input checked="" type="checkbox"/> Breakdown of engagements by type/topic <input checked="" type="checkbox"/> Breakdown of engagements by region <input type="checkbox"/> An assessment of the current status of the progress achieved and outcomes against defined objectives <input checked="" type="checkbox"/> Examples of engagement cases <input checked="" type="checkbox"/> Details on eventual escalation strategy taken after the initial dialogue has been unsuccessful (i.e. filing resolutions, issuing a statement, voting against management, divestment etc.) <input type="checkbox"/> Details on whether the provided information has been externally assured <input type="checkbox"/> Outcomes that have been achieved from the engagement <input type="checkbox"/> Other information 	<p>Disclosure to clients/beneficiaries</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> Details on the overall engagement strategy <input checked="" type="checkbox"/> Details on the selection of engagement cases and definition of objectives of the selections, priorities and specific goals <input checked="" type="checkbox"/> Number of engagements undertaken <input checked="" type="checkbox"/> Breakdown of engagements by type/topic <input checked="" type="checkbox"/> Breakdown of engagements by region <input type="checkbox"/> An assessment of the current status of the progress achieved and outcomes against defined objectives <input checked="" type="checkbox"/> Examples of engagement cases <input checked="" type="checkbox"/> Details on eventual escalation strategy taken after the initial dialogue has been unsuccessful (i.e. filing resolutions, issuing a statement, voting against management, divestment etc.) <input type="checkbox"/> Details on whether the provided information has been externally assured <input type="checkbox"/> Outcomes that have been achieved from the engagement <input type="checkbox"/> Other information
<p>Frequency</p> <ul style="list-style-type: none"> <input type="checkbox"/> Quarterly or more frequently <input type="checkbox"/> Biannually <input checked="" type="checkbox"/> Annually <input type="checkbox"/> Less frequently than annually <input type="checkbox"/> Ad-hoc/when requested 	<p>Frequency</p> <ul style="list-style-type: none"> <input type="checkbox"/> Quarterly or more frequently <input type="checkbox"/> Biannually <input checked="" type="checkbox"/> Annually <input type="checkbox"/> Less frequently than annually <input type="checkbox"/> Ad-hoc/when requested
<p>URL</p> <p>https://us.dimensional.com/about-us/corporate-governance</p> <p>URL</p> <p>https://us.dimensional.com/about-us/corporate-governance</p>	

Listed equity – (Proxy) Voting

Do you disclose?

- We do not disclose to either clients/beneficiaries or the public.
- We disclose to clients/beneficiaries only.
- We disclose to the public

The information disclosed to clients/beneficiaries is the same

- Yes
- No

Disclosure to public and URL	
Disclosure to public and URL	
<input checked="" type="radio"/> Disclose all voting decisions <input type="radio"/> Disclose some voting decisions <input type="radio"/> Only disclose abstentions and votes against management	
Frequency	
<input checked="" type="checkbox"/> Quarterly or more frequently <input type="checkbox"/> Biannually <input type="checkbox"/> Annually <input type="checkbox"/> Less frequently than annually <input type="checkbox"/> Ad hoc/when requested	
URL	
https://us.dimensional.com/about-us/corporate-governance	
URL	
https://us.dimensional.com/about-us/corporate-governance	

Fixed income

Do you disclose?

- We do not disclose to either clients/beneficiaries or the public.
- We disclose to clients/beneficiaries only.
- We disclose to the public

The information disclosed to clients/beneficiaries is the same

Yes

No

Disclosure to public and URL	
Disclosure to public and URL	
<input type="radio"/> Broad approach to RI incorporation	
<input checked="" type="radio"/> Detailed explanation of RI incorporation strategy used	
Frequency	
<input type="checkbox"/> Quarterly	
<input type="checkbox"/> Biannually	
<input checked="" type="checkbox"/> Annually	
<input type="checkbox"/> Less frequently than annually	
<input type="checkbox"/> Ad hoc/when requested	
URL	
https://us.dimensional.com/funds	
URL	
https://us.dimensional.com/funds	

SG 19.2

Additional information [Optional]

For Fixed Income and Listed Equity - Incorporation, a detailed explanation of the RI incorporation for each strategy can be found in the respective prospectuses.

Dimensional Fund Advisors

Reported Information

Public version

Direct - Listed Equity Incorporation

PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

ESG incorporation in actively managed listed equities


Implementation processes

LEI 01	Mandatory	Public	Gateway	PRI 1
--------	-----------	--------	---------	-------


LEI 01.1	Indicate which ESG incorporation strategy and/or combination of strategies you apply to your actively managed listed equities; and the breakdown of your actively managed listed equities by strategy or combination of strategies.
----------	---

ESG incorporation strategy (select all that apply)

- Screening alone (i.e., not combined with any other strategies)
- Thematic alone (i.e., not combined with any other strategies)
- Integration alone (i.e., not combined with any other strategies)

Percentage of active listed equity to which the strategy is applied — you may estimate +/- 5%	 90
---	--

- Screening and integration strategies

Percentage of active listed equity to which the strategy is applied — you may estimate +/- 5%	 10
---	--

- Thematic and integration strategies
- Screening and thematic strategies
- All three strategies combined
- We do not apply incorporation strategies

	Total actively managed listed equities
--	--

100%

LEI 01.2	Describe your organisation's approach to ESG incorporation and the reasons for choosing the particular strategy/strategies.
----------	---

There are two ways in which Dimensional incorporates ESG considerations and the reasons for each approach are described below.

1. Integration Alone

Dimensional incorporates ESG considerations into its investment analysis and decision-making processes and reflects those considerations in its policies and practices, as appropriate. In determining how to incorporate ESG considerations in the investment process, Dimensional performs a significant amount of research with the goals of improving our understanding of expected returns across securities, better managing risks in the portfolios, and reducing costs in the management of the portfolios.

Examining the research, we find that first, decades of research support the notion that market prices quickly incorporate relevant information about a company. This information includes current expectations about ESG-related risks or opportunities facing a company. Second, that expected returns across securities are driven by prices investors pay and the cash flows they expect to receive. Our ESG research tests for information in ESG data that may give us insight into a company's expected future cash flows or differences in the discount rates investors apply to those expected future cash flows. While we have not currently found reliable evidence that ESG variables contain additional information about differences in expected returns across securities once we control for known drivers such as company size, relative price, and profitability, this represents a continuing area of research for Dimensional.

Thus, we integrate ESG considerations in our investment process where we expect those considerations allow us to better control risk and/or add value for our investors. Generally speaking, we incorporate ESG issues across three aspects of the investment process: 1) portfolio design, 2) buy/sell/hold decisions in the portfolios, and 3) maximizing the value of holdings in the portfolios through activities such as investment stewardship.

- **Portfolio Design:** Portfolio design refers to our process of selecting which securities are eligible in our portfolios and at what weight we may hold those securities in the portfolio. Dimensional incorporates ESG considerations in determining security eligibility within the portfolios. For example, we seek to exclude companies with heightened probabilities of fraud or expropriation of shareholder value through exchange eligibility decisions. We also exclude closely held companies in the portfolios, as these types of companies may have large strategic shareholders whose interests may not align with the broader shareholder base. While we believe information such as risk of fraud or strategic shareholder misalignment is reflected in market prices, it may present potential outcomes to which we do not want to expose our clients.
- **Buy/Sell/Hold Decisions:** With respect to buy/sell/hold decisions in the portfolios, we generally consider ESG data for risk management purposes. We may halt buying securities or refer those companies to our stewardship team for engagement based on certain ESG-related controversies or on a case-by-case analysis for specific situations. For example, if there is an environmental controversy that we expect to change the company financials significantly, we may halt purchases of that company until there is more clarity on the impact of the controversy. In the case of an acquisition or merger that we believe is not in the interest of target shareholders, portfolio managers coordinate with our stewardship team to vote against such deals. The stewardship team may also choose to engage with the target board or management.
- **Corporate Governance/Investment Stewardship:** Beyond our buying and selling decisions, Dimensional seeks to maximize the value of portfolio holdings by influencing positive governance practices across portfolio companies through our investment stewardship efforts. Dimensional believes that prices reflect relevant information about a company, including a company's current governance and oversight of material ESG issues. We would expect successful efforts to improve governance practices to be reflected in higher prices through a combination of higher expected cash flows to shareholders and/or lower discount rates applied to those cashflows. Across all our equity portfolios, we therefore seek to encourage strong boards representing shareholder interests, including the mitigation of material environmental and social risks.

A main component of our stewardship activities is our engagement with portfolio companies. We use a systematic approach to identify E, S, or G issues that will inform our engagement efforts. We do not invest with the purpose or intended effect of changing or influencing control; however, our engagement practices are focused on letting boards know that we expect them to have processes to manage material ESG risks, to provide shareholders with information to assess the efficacy of those processes, and to act in the best interest of shareholders. More information about our approach to stewardship along with relevant policies and procedures may be found on the Corporate Governance section of our public website (www.dimensional.com).

2. Screening and Integration

Dimensional also has dedicated sustainability mandates, which apply an additional layer of ESG integration in the buy/hold/sell decision process. This process uses a data-driven approach to evaluate companies on a focused set of sustainability issues whose impact can be readily measured and reported. For these strategies, the primary ESG consideration is environmental impact from company emissions, including greenhouse gas emissions and potential emissions from fossil fuel reserves. The strategies also seek to reduce exposure to a select list of other key sustainability considerations, such as coal, factory farming, palm oil, land use and

biodiversity, toxic spills and releases, operational waste, water management, and the manufacture of civilian firearms.

We also offer a variety of socially screened strategies that seek to exclude companies with meaningful involvement with client-specified business activities. These strategies can be readily customized to incorporate the ESG factors described above as well as additional considerations that clients may desire.

LEI 01.3	If assets are managed using a combination of ESG incorporation strategies, briefly describe how these combinations are used. [Optional]
-----------------	---

The response to this question is covered in LEI 01.2.

(A) Implementation: Screening

LEI 04	Mandatory	Public	Descriptive	PRI 1
---------------	------------------	---------------	--------------------	--------------

LEI 04.1	Indicate and describe the type of screening you apply to your internally managed active listed equities.
-----------------	--

Type of screening

- Negative/exclusionary screening

Screened by

- Product
- Activity
- Sector
- Country/geographic region
- Environmental and social practices and performance
- Corporate governance

	Description
--	-------------

Dimensional's sustainability strategies are currently primarily designed to decrease exposure to companies that are significant contributors to emissions or those with large fossil fuel reserves (such as oil, gas, and coal) that may lead to future emissions. Other considerations, such as land use and biodiversity, toxic spills and releases, operational waste, and water management, are also variables in the sustainability score. Dimensional's approach seeks to minimize or exclude investment in companies with lower sustainability scores. The strategies also seek to exclude companies connected to other environmental and social sustainability issues, including: coal, palm oil, factory farming, cluster munitions, civilian firearms, tobacco, and child labor.

Dimensional's socially focused portfolios use screens to identify stocks for exclusion based on business activity across several issues, such as meaningful involvement in: nuclear weapons; the Republic of Sudan; tobacco; alcohol; gambling; or pornography. Also excluded are companies that are involved in: abortions, abortive agents, or contraceptives; landmines or cluster bombs, civilian firearms; stem cell research; or have had major recent controversies relating to child labor.

More broadly, Dimensional generally excludes closely held companies from its universe of eligible securities for its clients on governance grounds, as described in earlier sections.

- Positive/best-in-class screening

Screened by

- Product
- Activity
- Sector
- Country/geographic region
- Environmental and social practices and performance
- Corporate governance

	Description
--	-------------

Dimensional's sustainability strategies are currently primarily designed to decrease exposure to companies that are significant contributors to emissions or those with large fossil fuel reserves (such as oil, gas, and coal) that may lead to future emissions. Other considerations, such as land use and biodiversity, toxic spills and releases, operational waste, and water management, are also variables in the sustainability score. Dimensional's approach seeks to overweight investment in companies with higher sustainability scores.

- Norms-based screening

Screened by

- UN Global Compact Principles
- The UN Guiding Principles on Business and Human Rights
- International Labour Organization Conventions
- United Nations Convention Against Corruption
- OECD Guidelines for Multinational Enterprises
- Other, specify

	Description
--	-------------

Apply these principles to certain accounts per client specification.

LEI 04.2	Describe how you notify clients and/or beneficiaries when changes are made to your screening criteria.		
----------	--	--	--

Criteria are established based on client input and reviewed on an ongoing basis. Eligible securities are updated quarterly. Clients are notified in writing of any changes.

LEI 05	Mandatory	Public	Core Assessed	PRI 1
---------------	------------------	---------------	----------------------	--------------

LEI 05.1

Indicate which processes your organisation uses to ensure ESG screening is based on robust analysis.

- Comprehensive ESG research is undertaken or sourced to determine companies' activities and products.
- Companies are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies.
- External research and data used to identify companies to be excluded/included is subject to internal audit by ESG/RI staff, the internal audit function or similar.
- Third-party ESG ratings are updated regularly to ensure that portfolio holdings comply with fund policies.
- Trading platforms blocking / restricting flagged securities on the black list.
- A committee, body or similar with representatives independent of the individuals who conduct company research reviews some or all screening decisions.
- A periodic review of internal research is carried out.
- Review and evaluation of external research providers.
- Other; specify
- None of the above

LEI 05.2

Indicate the proportion of your actively managed listed equity portfolio that is subject to comprehensive ESG research as part your ESG screening strategy.

- <10%
- 10-50%
- 51-90%
- >90%

LEI 05.3

Indicate how frequently third party ESG ratings are updated for screening purposes.

- Quarterly or more frequently
- Bi-Annually
- Annually
- Less frequently than annually

LEI 05.4




Indicate how frequently you review internal research that builds your ESG screens.

- Quarterly or more frequently
- Bi-Annually
- Annually
- Less frequently than annually

(C) Implementation: Integration of ESG factors

LEI 08**Mandatory****Public****Core Assessed****PRI 1****LEI 08.1**

Indicate the proportion of actively managed listed equity portfolios where E, S and G factors are systematically researched as part of your investment analysis.

ESG issues	Proportion impacted by analysis
Environmental	 <p>Environmental</p> <p><input checked="" type="radio"/> <10%</p> <p><input type="radio"/> 10-50%</p> <p><input type="radio"/> 51-90%</p> <p><input type="radio"/> >90%</p>
Social	 <p>Social</p> <p><input type="radio"/> <10%</p> <p><input checked="" type="radio"/> 10-50%</p> <p><input type="radio"/> 51-90%</p> <p><input type="radio"/> >90%</p>
Corporate Governance	 <p>Corporate Governance</p> <p><input type="radio"/> <10%</p> <p><input type="radio"/> 10-50%</p> <p><input type="radio"/> 51-90%</p> <p><input checked="" type="radio"/> >90%</p>

LEI 09	Mandatory	Public	Core Assessed	PRI 1
--------	-----------	--------	---------------	-------

LEI 09.1 Indicate which processes your organisation uses to ensure ESG integration is based on robust analysis.

- Comprehensive ESG research is undertaken or sourced to determine companies' activities and products
- Companies are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies
- Third-party ESG ratings are updated regularly
- A periodic review of the internal research is carried out
- Structured, regular ESG specific meetings between responsible investment staff and the fund manager or within the investments team
- ESG risk profile of a portfolio against benchmark
- Analysis of the impact of ESG factors on investment risk and return performance
- Other; specify
- None of the above

LEI 09.2

Indicate the proportion of your actively managed listed equity portfolio that is subject to comprehensive ESG research as part your integration strategy.

- <10%
- 10-50%
- 51-90%
- >90%

LEI 09.3

Indicate how frequently third party ESG ratings that inform your ESG integration strategy are updated.

- Quarterly or more frequently
- Bi-Annually
- Annually
- Less frequently than annually

LEI 09.4

Indicate how frequently you review internal research that builds your ESG integration strategy.

- Quarterly or more frequently
- Bi-Annually
- Annually
- Less frequently than annually

LEI 09.5

Describe how ESG information is held and used by your portfolio managers.

- ESG information is held within centralised databases or tools, and it is accessible by all relevant staff
- ESG information or analysis is a standard section or aspect of all company research notes or industry/sector analysis generated by investment staff
- Systematic records are kept that capture how ESG information and research were incorporated into investment decisions
- Other; specify
- None of the above

Dimensional Fund Advisors

Reported Information

Public version

Direct - Listed Equity Active Ownership

PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

Overview

LEA 01

Mandatory

Public

Core Assessed

PRI 2

New selection options have been added to this indicator. Please review your prefilled responses carefully.

LEA 01.1

Indicate whether your organisation has an active ownership policy (includes engagement and/or voting).

Yes

LEA 01.2

Attach or provide a URL to your active ownership policy.

Attachment provided:

URL provided:

URL

<https://us.dimensional.com/about-us/investment-stewardship>

LEA 01.3

Indicate what your active engagement policy covers:

General approach to Active Ownership

- Conflicts of interest
- Alignment with national stewardship code requirements
- Assets/funds covered by active ownership policy
- Expectations and objectives
- Engagement approach

Engagement

- ESG issues
- Prioritisation of engagement
- Methods of engagement
- Transparency of engagement activities
- Due diligence and monitoring process
- Insider information
- Escalation strategies
- Service Provider specific criteria
- Other; (specify)
- (Proxy) voting approach

Voting

- ESG issues
 - Prioritisation and scope of voting activities
 - Methods of voting
 - Transparency of voting activities
 - Regional voting practice approaches
 - Filing or co-filing resolutions
 - Company dialogue pre/post-vote
 - Decision-making processes
 - Securities lending processes
 - Other; (specify)
 - Other
 - None of the above
- No

LEA 01.4 Do you outsource any of your active ownership activities to service providers?

- Yes
- No

LEA 01.6 Additional information [optional]

Dimensional has engaged proxy advisory firms to provide information on shareholder meeting dates, research on proxy proposals, voting recommendations based on our proxy voting policies and procedures, and vote execution; however, Dimensional retains final discretion on how to vote. Dimensional's Investment Stewardship Committee reviews the capacity and competency of these firms annually.

Engagement

LEA 02

Mandatory

Public

Core Assessed

PRI 1,2,3

LEA 02.1

Indicate the method of engagement, giving reasons for the interaction.

Type of engagement	Reason for interaction
Individual / Internal staff engagements	<input checked="" type="checkbox"/> To influence corporate practice (or identify the need to influence it) on ESG issues <input checked="" type="checkbox"/> To encourage improved/increased ESG disclosure <input checked="" type="checkbox"/> To gain an understanding of ESG strategy and/or management <input type="checkbox"/> We do not engage via internal staff
Collaborative engagements	<input type="checkbox"/> To influence corporate practice (or identify the need to influence it) on ESG issues <input type="checkbox"/> To encourage improved/increased ESG disclosure <input type="checkbox"/> To gain an understanding of ESG strategy and/or management <input checked="" type="checkbox"/> We do not engage via collaborative engagements
Service provider engagements	<input type="checkbox"/> To influence corporate practice (or identify the need to influence it) on ESG issues <input type="checkbox"/> To encourage improved/increased ESG disclosure <input type="checkbox"/> To gain an understanding of ESG strategy and/or management <input checked="" type="checkbox"/> We do not engage via service providers

LEA 02.4

Additional information. [Optional]

Dimensional engages with management and dissident groups. While regulatory concerns may impact our ability to act collectively with other investors, we will consider communicating with other investors (and may consider communicating with other stakeholders) in relation to specific portfolio companies when we believe that doing so is in the best interest of our clients, is likely to maximize the value of their investment, is consistent with our policies and guidelines and is permissible under applicable laws and regulations. If we believe that other investors have valid concerns, we may communicate with them to understand their concerns; this may help inform our view of company management.

LEA 03

Mandatory

Public

Core Assessed

PRI 2

New selection options have been added to this indicator. Please review your prefilled responses carefully.

LEA 03.1

Indicate whether your organisation has a formal process for identifying and prioritising engagements.

Yes

LEA 03.2

Indicate the criteria used to identify and prioritise engagements for each type of engagement.

Type of engagement	Criteria used to identify/prioritise engagements																										
Individual / Internal staff engagements	<table border="1"> <thead> <tr> <th></th> <th>Individual / Internal staff engagements</th> </tr> </thead> <tbody> <tr> <td><input checked="" type="checkbox"/></td> <td>Geography/market of the companies</td> </tr> <tr> <td><input checked="" type="checkbox"/></td> <td>Materiality of the ESG factors</td> </tr> <tr> <td><input checked="" type="checkbox"/></td> <td>Exposure (size of holdings)</td> </tr> <tr> <td><input checked="" type="checkbox"/></td> <td>Responses to ESG impacts that have already occurred</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Responses to divestment pressure</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Consultation with clients/beneficiaries</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Consultation with other stakeholders (e.g. NGOs, trade unions, etc.)</td> </tr> <tr> <td><input checked="" type="checkbox"/></td> <td>Follow-up from a voting decision</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Client request</td> </tr> <tr> <td><input checked="" type="checkbox"/></td> <td>Breaches of international norms</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Other; (specify)</td> </tr> <tr> <td><input type="checkbox"/></td> <td>We do not outline engagement criteria for our individual engagements</td> </tr> </tbody> </table>		Individual / Internal staff engagements	<input checked="" type="checkbox"/>	Geography/market of the companies	<input checked="" type="checkbox"/>	Materiality of the ESG factors	<input checked="" type="checkbox"/>	Exposure (size of holdings)	<input checked="" type="checkbox"/>	Responses to ESG impacts that have already occurred	<input type="checkbox"/>	Responses to divestment pressure	<input type="checkbox"/>	Consultation with clients/beneficiaries	<input type="checkbox"/>	Consultation with other stakeholders (e.g. NGOs, trade unions, etc.)	<input checked="" type="checkbox"/>	Follow-up from a voting decision	<input type="checkbox"/>	Client request	<input checked="" type="checkbox"/>	Breaches of international norms	<input type="checkbox"/>	Other; (specify)	<input type="checkbox"/>	We do not outline engagement criteria for our individual engagements
	Individual / Internal staff engagements																										
<input checked="" type="checkbox"/>	Geography/market of the companies																										
<input checked="" type="checkbox"/>	Materiality of the ESG factors																										
<input checked="" type="checkbox"/>	Exposure (size of holdings)																										
<input checked="" type="checkbox"/>	Responses to ESG impacts that have already occurred																										
<input type="checkbox"/>	Responses to divestment pressure																										
<input type="checkbox"/>	Consultation with clients/beneficiaries																										
<input type="checkbox"/>	Consultation with other stakeholders (e.g. NGOs, trade unions, etc.)																										
<input checked="" type="checkbox"/>	Follow-up from a voting decision																										
<input type="checkbox"/>	Client request																										
<input checked="" type="checkbox"/>	Breaches of international norms																										
<input type="checkbox"/>	Other; (specify)																										
<input type="checkbox"/>	We do not outline engagement criteria for our individual engagements																										

No

LEA 03.3

Additional information. [Optional]

When prioritizing engagements, Dimensional takes a holistic approach by considering a variety of factors, including a portfolio company's overall governance profile, recent public ESG controversies, the collective holdings of Dimensional's clients in the company, recent or upcoming proxy votes, and follow-ups from prior engagements.

LEA 04	Mandatory	Public	Core Assessed	PRI 2
--------	-----------	--------	---------------	-------

New selection options have been added to this indicator. Please review your prefilled responses carefully.

LEA 04.1

Indicate whether you define specific objectives for your organisation's engagement activities.

Individual / Internal staff engagements	<input checked="" type="radio"/> All engagement activities <input type="radio"/> Majority of engagement activities <input type="radio"/> Minority of engagement activities <input type="radio"/> We do not define specific objectives for engagement activities carried out by internal staff
---	--

LEA 05	Mandatory	Public	Core Assessed	PRI 2
--------	-----------	--------	---------------	-------

LEA 05.1

Indicate whether you monitor and/or review engagement outcomes.

Individual / Internal staff engagements	<input checked="" type="radio"/> Yes, in all cases <input type="radio"/> Yes, in a majority of cases <input type="radio"/> Yes, in a minority of cases <input type="radio"/> We do not monitor, or review engagement outcomes when the engagement is carried out by our internal staff.
---	--

LEA 05.2 Indicate whether you do any of the following to monitor and/or review the progress of engagement activities.

Individual / Internal staff engagements	<input checked="" type="checkbox"/> Define timelines/milestones for your objectives <input checked="" type="checkbox"/> Track and/or monitor progress against defined objectives and/or KPIs <input checked="" type="checkbox"/> Track and/or monitor the progress of action taken when original objectives are not met <input checked="" type="checkbox"/> Revisit and, if necessary, revise objectives on a continuous basis <input type="checkbox"/> Other; specify
---	--

LEA 05.3 Additional information. [Optional]

Dimensional tracks communication efforts with detailed notes on the discussion and any follow-up necessary. We monitor any changes that are implemented post-discussion.

LEA 06	Mandatory	Public	Additional Assessed	PRI 2,4
---------------	------------------	---------------	----------------------------	----------------

LEA 06.1 Indicate whether your organisation has an escalation strategy when engagements are unsuccessful.

Yes

LEA 06.2 Indicate the escalation strategies used at your organisation following unsuccessful engagements.

- Collaborating with other investors
- Issuing a public statement
- Filing/submitting a shareholder resolution
- Voting against the re-election of the relevant directors
- Voting against the board of directors or the annual financial report
- Submitting nominations for election to the board
- Seeking legal remedy / litigation
- Reducing exposure (size of holdings)
- Divestment
- Other; specify

No

LEA 06.3 Additional information. [Optional]

Dimensional uses several escalation mechanisms in the event it has a concern about a portfolio company's corporate governance practices. If Dimensional has concerns that the corporate governance practices of a portfolio company are not consistent with our clients' best interests and the preservation of the value of their investments, we will vote accordingly and have often dissented from the recommendations of management on proxy matters. As Dimensional's clients together can constitute a large shareholding, we believe that our votes have a voice that portfolio company boards and management are sensitive to.

If negative corporate governance practices persist following the exercise of proxy voting in accordance with Dimensional's Proxy Voting Policies and Guidelines, our Investment Stewardship Group may follow up directly with management or the company board to ensure that the company understands the importance we place on good corporate governance.

Another method of escalation is that if we think that the actions of the directors of a portfolio company are not in the best interests of shareholders, we may decide to vote against those directors that lost our trust not only in any proxy for the portfolio company but also in any election for directors at any other company they are, or may attempt to be, directors. We then communicate this decision to the portfolio company and its board.

Separately, we also escalate directly through letter campaigns directed to portfolio companies on specific corporate stewardship concerns. In general, our priority is to escalate in situations where we believe a conflict of interest exists between management and shareholders.

On a broader scale, we escalate general governance matters through our participation at industry conferences sponsored by the Council of Institutional Investors, the Harvard Corporate Governance Roundtable, and International Corporate Governance Network, among others. We believe this platform allows our voice to be heard in a broader manner and may have more impact at an industry level.

LEA 07	Voluntary	Public	Additional Assessed	PRI 1,2
---------------	------------------	---------------	----------------------------	----------------

LEA 07.1	Indicate whether insights gained from your organisation's engagements are shared with investment decision-makers.
-----------------	---

Type of engagement	Insights shared
Individual / Internal staff engagements	<input checked="" type="radio"/> Yes, systematically <input type="radio"/> Yes, occasionally <input type="radio"/> No

LEA 07.2	Indicate the practices used to ensure that information and insights gained through engagements are shared with investment decision-makers.
-----------------	--

- Involving investment decision-makers when developing an engagement programme
- Holding investment team meetings and/or presentations
- Using IT platforms/systems that enable data sharing
- Internal process that requires portfolio managers to re-balance holdings based on interaction and outcome levels
- Other; specify
 News check process (see 7.4 for full description)
- None

LEA 07.3	Indicate whether insights gained from your organisation's engagements are shared with your clients/beneficiaries.
-----------------	---

Type of engagement	Insights shared
Individual/Internal staff engagements	<input type="radio"/> Yes, systematically <input checked="" type="radio"/> Yes, occasionally <input type="radio"/> No

LEA 07.4 Additional information. [Optional]

Dimensional's Investment Stewardship Group works closely with portfolio management on daily newschecks to identify companies that may be potential candidates for engagement. After engagements, the Investment Stewardship Group reports back to Portfolio Management on the outcome of the engagement. In addition, the Investment Stewardship Group collaborates closely with portfolio managers on corporate action matters involving relevant corporate actions (e.g. mergers).

LEA 08 **Mandatory** **Public** **Gateway** **PRI 2**

LEA 08.1 Indicate whether you track the number of your engagement activities.

Type of engagement	Tracking engagements
Individual/Internal staff engagements	<input checked="" type="radio"/> Yes, we track the number of our engagements in full <input type="radio"/> Yes, we partially track the number of our engagements <input type="radio"/> We do not track

(Proxy) voting and shareholder resolutions

LEA 12 **Mandatory** **Public** **Descriptive** **PRI 2**

LEA 12.1 Indicate how you typically make your (proxy) voting decisions.

Approach

- We use our own research or voting team and make voting decisions without the use of service providers.
- We hire service providers who make voting recommendations and/or provide research that we use to guide our voting decisions.

Based on

- The service-provider voting policy we sign off on
 - Our own voting policy
 - Our clients` requests or policies
 - Other (explain)
- We hire service providers who make voting decisions on our behalf, except in some pre-defined scenarios where we review and make voting decisions.
- We hire service providers who make voting decisions on our behalf.

LEA 12.2

Provide an overview of how you ensure that your agreed-upon voting policy is adhered to, giving details of your approach when exceptions to the policy are made.

Dimensional's Investment Committee has formed an Investment Stewardship Committee composed senior members of the firm. The Committee has the authority to (i) oversee the voting of proxies, (ii) make determinations as to how to instruct the vote on certain specific proxies, (iii) verify the ongoing compliance with the Voting Policies, and (iv) review the Voting Policies from time to time and recommend changes to the Investment Committee.

Dimensional's proxy voting policy provides a framework for analysis and decision making, but does not address all potential issues. In order to be able to address all the relevant facts and circumstances related to a proxy vote, Dimensional may vote differently from our proxy voting policy if, after a review of the matter, Dimensional believes doing so would be in the best interests of our clients. In such circumstance, the analysis will be documented in writing and periodically presented to Dimensional's Investment Stewardship Committee.

Dimensional performs an in-depth and rigorous review of actual votes cast for all voting portfolios monthly to make sure that all eligible ballots have been voted and that votes were cast per Dimensional's proxy voting policy and guidelines. In addition, twice a month, Dimensional reviews upcoming votes for meetings that are determined to be material in terms of holding amount and subject matter being voted upon and shares these votes with the Investment Committee.

LEA 15

Mandatory

Public

Descriptive

PRI 2

LEA 15.1

Indicate the proportion of votes participated in within the reporting year in which where you or the service providers acting on your behalf raised concerns with companies ahead of voting.

- 100%
- 99-75%
- 74-50%
- 49-25%
- 24-1%
- Neither we nor our service provider(s) raise concerns with companies ahead of voting

LEA 15.2 Indicate the reasons for raising your concerns with these companies ahead of voting.

- Vote(s) concerned selected markets
- Vote(s) concerned selected sectors
- Vote(s) concerned certain ESG issues
- Vote(s) concerned companies exposed to controversy on specific ESG issues
- Vote(s) concerned significant shareholdings
- Client request
- Other

LEA 15.3 Additional information. [Optional]

Although Dimensional does not share our voting intentions prior to voting, except as required by applicable laws and regulation, Dimensional frequently engages with companies in advance of shareholder meetings and may raise concerns with specific proposals during these conversations.

LEA 16	Mandatory	Public	Core Assessed	PRI 2
---------------	------------------	---------------	----------------------	--------------

LEA 16.1 Indicate the proportion of votes where you, and/or the service provider(s) acting on your behalf, communicated the rationale to companies for abstaining or voting against management recommendations. Indicate this as a percentage out of all eligible votes.

- 100%
- 99-75%
- 74-50%
- 49-25%
- 24-1%
- We do not communicate the rationale to companies
- Not applicable because we and/or our service providers did not abstain or vote against management recommendations

LEA 16.2 Indicate the reasons why your organisation would communicate to companies, the rationale for abstaining or voting against management recommendations.

- Vote(s) concern selected markets
- Vote(s) concern selected sectors
- Vote(s) concern certain ESG issues
- Vote(s) concern companies exposed to controversy on specific ESG issues
- Vote(s) concern significant shareholdings
- Client request
- Other

LEA 16.3

In cases where your organisation does communicate the rationale for abstaining or voting against management recommendations, indicate whether this rationale is made public.

- Yes
- No

LEA 16.4

Additional information. [Optional]

Although Dimensional does not share our voting intentions prior to voting, except as required by applicable law and regulation, Dimensional routinely shares the reasons for any against votes during post-meeting/off-season engagements with portfolio companies. We believe that communications with companies post-vote are important in order to understand how the company plans to address the concerns raised by Dimensional, particularly if other shareholders have expressed similar concerns.

LEA 17**Mandatory****Public****Core Assessed****PRI 2****LEA 17.1**

For listed equities in which you or your service provider have the mandate to issue (proxy) voting instructions, indicate the percentage of votes cast during the reporting year.

- We do track or collect this information

Votes cast (to the nearest 1%)

%

93

Specify the basis on which this percentage is calculated

- Of the total number of ballot items on which you could have issued instructions
- Of the total number of company meetings at which you could have voted
- Of the total value of your listed equity holdings on which you could have voted
- We do not track or collect this information

LEA 17.2

Explain your reason(s) for not voting on certain holdings

- Shares were blocked
- Notice, ballots or materials not received on time
- Missed deadline
- Geographical restrictions (non-home market)
- Cost
- Conflicts of interest
- Holdings deemed too small
- Administrative impediments (e.g., power of attorney requirements, ineligibility due to participation in share placement)
- Client request
- Other (explain)

LEA 17.3 Additional information. [Optional]




Dimensional seeks to vote, or refrain from voting, proxies in a manner that we believe is in the best interest of each portfolio. In general, this mean that Dimensional seeks to vote all proxies. In instances where the costs-including opportunity costs-of voting exceed the expected economic benefits, we may refrain from voting. Additionally, international market restrictions--such as share blocking, re-registration, and onerous power of attorney requirements--may preclude us from voting in certain markets or at certain company meetings.

LEA 18 Voluntary Public Additional Assessed PRI 2

LEA 18.1 Indicate whether you track the voting instructions that you or your service provider on your behalf have issued.

Yes, we track this information

LEA 18.2 Of the voting instructions that you and/or third parties on your behalf have issued, indicate the proportion of ballot items that were:

Voting instructions	Breakdown as percentage of votes cast
For (supporting) management recommendations	 86
Against (opposing) management recommendations	 14
Abstentions	 0

100%

No, we do not track this information

LEA 18.3 In cases where your organisation voted against management recommendations, indicate the percentage of companies which you have engaged.

3.3

LEA 18.4 Additional information. [Optional]

Although Dimensional does not share our voting intentions prior to voting, except as required by applicable law and regulation, Dimensional frequently engages with companies in advance of shareholder meetings and may raise concerns with specific proposals during these conversations.

Dimensional also routinely shares the reasons for any against votes during post-meeting/off-season engagements with portfolio companies. We believe that communications with companies post-vote are important in order to understand how the company plans to address the concerns raised by Dimensional, particularly if other shareholders have expressed similar concerns.

Dimensional seeks to vote, or refrain from voting, proxies in a manner that we believe is in the best interest of each portfolio. In instances where the costs --including opportunity costs -- of voting exceed the expected economic benefits, we may refrain from voting. Additionally, international market restrictions --such as share blocking, re-registration, and onerous power of attorney requirements -- may preclude us from voting in certain markets or at certain company meetings.

LEA 19	Mandatory	Public	Core Assessed	PRI 2
--------	-----------	--------	---------------	-------

LEA 19.1	Indicate whether your organisation has a formal escalation strategy following unsuccessful voting.
----------	--

- Yes
- No

LEA 19.2	Indicate the escalation strategies used at your organisation following abstentions and/or votes against management.
----------	---

- Contacting the company's board
- Contacting the company's senior management
- Issuing a public statement explaining the rationale
- Initiating individual/collaborative engagement
- Directing service providers to engage
- Reducing exposure (holdings) / divestment
- Other

Specify

Sending letter to the portfolio company.

LEA 19.3	Additional information. [Optional]
----------	------------------------------------

If negative corporate governance practices persist following the exercise of proxy voting in accordance with Dimensional's Proxy Voting Policies and Guidelines, our Investment Stewardship Group may follow up directly with management or the company board to ensure that the company understands the importance we place on good corporate governance.

Another method of escalation is that if we think that the actions of the directors of a portfolio company are not in the best interests of shareholders, we may decide to vote against those directors that lost our trust not only in any proxy for the portfolio company but also in any election for directors at any other company they are, or may attempt to be, directors. We then communicate this decision to the portfolio company and its board.

Separately, we also escalate directly through letter campaigns directed to portfolio companies on specific corporate governance concerns. In general, our priority is to escalate in situations where we believe a conflict of interest exists between management and shareholders.

Dimensional Fund Advisors

Reported Information

Public version

Direct - Fixed Income

PRI disclaimer

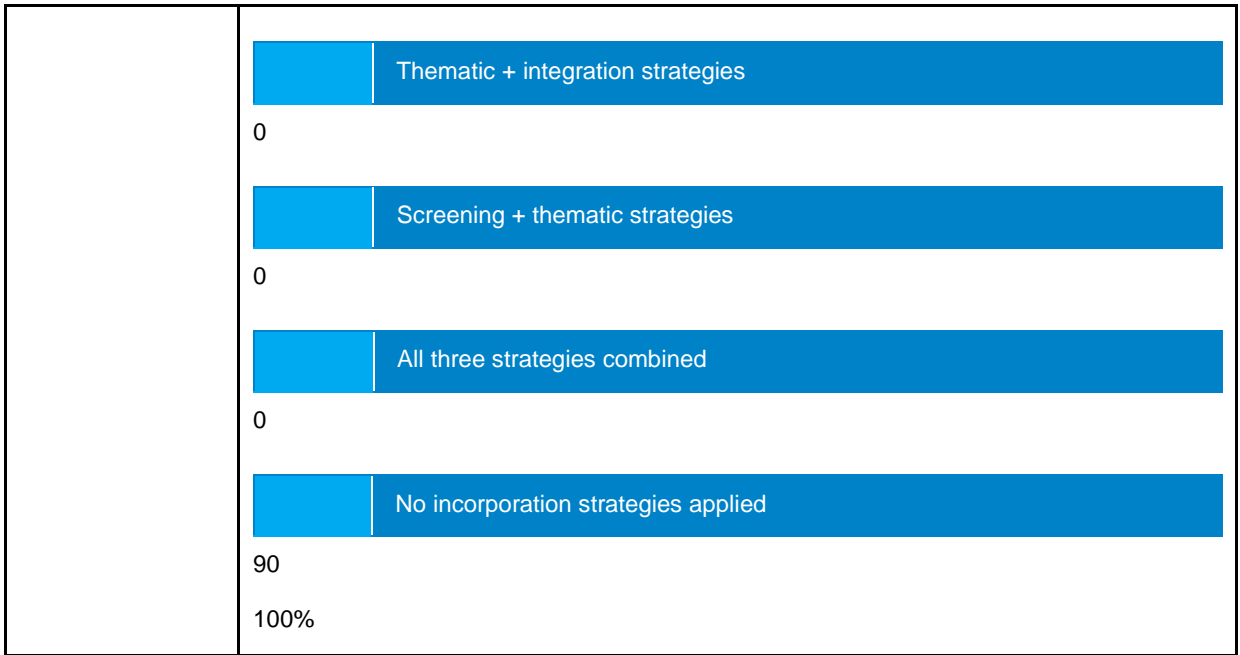
This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

ESG incorporation in actively managed fixed income

Implementation processes

FI 01	Mandatory	Public	Gateway	PRI 1
FI 01.1	Indicate (1) Which ESG incorporation strategy and/or combination of strategies you apply to your actively managed fixed income investments; and (2) The proportion (+/- 5%) of your total actively managed fixed income investments each strategy applies to.			

SSA	<table border="1"> <thead> <tr> <th>Strategy</th> <th>Percentage</th> </tr> </thead> <tbody> <tr> <td>Screening alone</td> <td>0</td> </tr> <tr> <td>Thematic alone</td> <td>0</td> </tr> <tr> <td>Integration alone</td> <td>0</td> </tr> <tr> <td>Screening + integration strategies</td> <td>5</td> </tr> <tr> <td>Thematic + integration strategies</td> <td>0</td> </tr> <tr> <td>Screening + thematic strategies</td> <td>0</td> </tr> <tr> <td>All three strategies combined</td> <td>0</td> </tr> <tr> <td>No incorporation strategies applied</td> <td>95</td> </tr> </tbody> </table>	Strategy	Percentage	Screening alone	0	Thematic alone	0	Integration alone	0	Screening + integration strategies	5	Thematic + integration strategies	0	Screening + thematic strategies	0	All three strategies combined	0	No incorporation strategies applied	95
Strategy	Percentage																		
Screening alone	0																		
Thematic alone	0																		
Integration alone	0																		
Screening + integration strategies	5																		
Thematic + integration strategies	0																		
Screening + thematic strategies	0																		
All three strategies combined	0																		
No incorporation strategies applied	95																		
Corporate (financial)	<table border="1"> <thead> <tr> <th>Strategy</th> <th>Percentage</th> </tr> </thead> <tbody> <tr> <td>Screening alone</td> <td>5</td> </tr> <tr> <td>Thematic alone</td> <td>0</td> </tr> <tr> <td>Integration alone</td> <td>0</td> </tr> <tr> <td>Screening + integration strategies</td> <td>5</td> </tr> </tbody> </table>	Strategy	Percentage	Screening alone	5	Thematic alone	0	Integration alone	0	Screening + integration strategies	5								
Strategy	Percentage																		
Screening alone	5																		
Thematic alone	0																		
Integration alone	0																		
Screening + integration strategies	5																		



Corporate (non-financial)	Screening alone	5
	Thematic alone	0
	Integration alone	0
	Screening + integration strategies	5
	Thematic + integration strategies	0
	Screening + thematic strategies	0
	All three strategies combined	0
	No incorporation strategies applied	90
	100%	

FI 01.2	Describe your reasons for choosing a particular ESG incorporation strategy and how combinations of strategies are used.
----------------	---

We believe screening to be most appropriate for clients with specific social and environmental concerns (such as factory farming and child labor) as such concerns seek to avoid investment in certain lines of business. Additionally, for clients with environmental concerns, we take an integration approach with sustainability strategies to account for the varying degrees of impact an issuer's business practices have on the environment.

FI 03	Mandatory	Public	Additional Assessed	PRI 1
--------------	------------------	---------------	----------------------------	--------------

FI 03.1 Indicate how you ensure that your ESG research process is robust:

- Comprehensive ESG research is undertaken internally to determine companies' activities; and products and/or services
- Issuers are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies
- Issuer information and/or ESG ratings are updated regularly to ensure ESG research is accurate
- Internal audits and regular reviews of ESG research are undertaken in a systematic way.
- A materiality/sustainability framework is created and regularly updated that includes all the key ESG risks and opportunities for each sector/country.
- Other, specify
- None of the above

FI 03.2 Describe how your ESG information or analysis is shared among your investment team.

- ESG information is held within a centralised database and is accessible to all investment staff
- ESG information is displayed on front office research platforms
- ESG information is a standard item on all individual issuer summaries, research notes, 'tear sheets', or similar documents
- Investment staff are required to discuss ESG information on issuers as a standard item during investment committee meetings
- Records capture how ESG information and research was incorporated into investment decisions
- Other, specify
- None of the above

(A) Implementation: Screening

FI 04	Mandatory	Public	Gateway	PRI 1
--------------	------------------	---------------	----------------	--------------

FI 04.1 Indicate the type of screening you conduct.

Select all that apply

	SSA	Corporate (financial)	Corporate (non-financial)	
Negative/exclusionary screening	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Positive/best-in-class screening	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Norms-based screening	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	

FI 04.2	Describe your approach to screening for internally managed active fixed income
----------------	--

A combination of internal and external data is used to evaluate issuers on a focused set of sustainability and social concerns. Negative screens include cluster munitions and tobacco, as well as social sustainability issues such as factory farming. The list of screened issuers is updated regularly based on internal data and data received from ESG research providers. For more information on the screens applied, see our response to FI 05.1.

FI 04.3	Additional information. [Optional]
----------------	------------------------------------

With respect to environmental screening for SSAs, this was implemented in March 2020.

FI 06	Mandatory	Public	Core Assessed	PRI 1
--------------	------------------	---------------	----------------------	--------------

FI 06.1	Indicate which systems your organisation has to ensure that fund screening criteria are not breached in fixed income investments.
----------------	---

Type of screening	Checks
Negative/exclusionary screening	<input checked="" type="checkbox"/> Analysis is performed to ensure that issuers meet screening criteria <input checked="" type="checkbox"/> We ensure that data used for the screening criteria is updated at least once a year. <input checked="" type="checkbox"/> Automated IT systems prevent our portfolio managers from investing in excluded issuers or bonds that do not meet screening criteria <input checked="" type="checkbox"/> Audits of fund holdings are undertaken yearly by internal audit or compliance functions <input type="checkbox"/> Other, specify <input type="checkbox"/> None of the above
Positive/best-in-class screening	<input checked="" type="checkbox"/> Analysis is performed to ensure that issuers meet screening criteria <input checked="" type="checkbox"/> We ensure that data used for the screening criteria is updated at least once a year. <input checked="" type="checkbox"/> Automated IT systems prevent our portfolio managers from investing in excluded issuers or bonds that do not meet screening criteria <input checked="" type="checkbox"/> Audits of fund holdings are undertaken yearly by internal audit or compliance functions <input type="checkbox"/> Other, specify <input type="checkbox"/> None of the above

(C) Implementation: Integration
--

FI 10	Mandatory	Public	Descriptive	PRI 1
--------------	------------------	---------------	--------------------	--------------

FI 10.1	Describe your approach to integrating ESG into traditional financial analysis.
----------------	--

For Dimensional's fixed income sustainability portfolios, a combination of internal and external data is used to evaluate issuers on a focused set of sustainability concerns. Issuers are evaluated relative to their peers, and issuers with more environmentally sustainable business practices are emphasized while those with less sustainable business practices are deemphasized or excluded.

FI 10.2	Describe how your ESG integration approach is adapted to each of the different types of fixed income you invest in.
----------------	---

	SSA
--	-----

In sustainability strategies, supranational and agency issuers are evaluated relative to other supranational and agency issuers on greenhouse gas emissions intensity. Those with higher greenhouse gas emissions intensity are excluded, while those with lower greenhouse gas emissions intensity are emphasized.

	Corporate (financial)
--	-----------------------

In sustainability strategies, financial companies are evaluated relative to other financial companies on certain environmental metrics (such as greenhouse gas emissions intensity), and companies with more environmentally sustainable business practices are emphasized while those with less sustainable business practices are deemphasized.

	Corporate (non-financial)
--	---------------------------

In sustainability strategies, non-financial companies are evaluated relative to other non-financial companies on certain environmental metrics (such as greenhouse gas emissions intensity), and companies with more environmentally sustainable business practices are emphasized while those with less sustainable business practices are deemphasized.

FI 11	Mandatory	Public	Core Assessed	PRI 1
--------------	------------------	---------------	----------------------	--------------

FI 11.1	Indicate how ESG information is typically used as part of your investment process.
----------------	--

Select all that apply

	SSA	Corporate (financial)	Corporate (non-financial)	
ESG analysis is integrated into fundamental analysis	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
ESG analysis is used to adjust the internal credit assessments of issuers.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
ESG analysis is used to adjust forecasted financials and future cash flow estimates.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
ESG analysis impacts the ranking of an issuer relative to a chosen peer group.	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
An issuer's ESG bond spreads and its relative value versus its sector peers are analysed to find out if all risks are priced in.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
The impact of ESG analysis on bonds of an issuer with different durations/maturities are analysed.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
Sensitivity analysis and scenario analysis are applied to valuation models to compare the difference between base-case and ESG-integrated security valuation.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
ESG analysis is integrated into portfolio weighting decisions.	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Companies, sectors, countries and currency and monitored for changes in ESG exposure and for breaches of risk limits.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
The ESG profile of portfolios is examined for securities with high ESG risks and assessed relative to the ESG profile of a benchmark.	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Other, specify in Additional Information	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	

FI 12	Mandatory	Public	Additional Assessed	PRI 1
-------	-----------	--------	---------------------	-------

FI 12.1	Indicate the extent to which ESG issues are reviewed in your integration process.
---------	---

	Environment	Social	Governance
SSA	<input checked="" type="radio"/> Environmental <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input type="radio"/> Social <input type="radio"/> Systematically <input type="radio"/> Occasionally <input checked="" type="radio"/> Not at all	<input type="radio"/> Governance <input type="radio"/> Systematically <input type="radio"/> Occasionally <input checked="" type="radio"/> Not at all
Corporate (financial)	<input checked="" type="radio"/> Environmental <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input checked="" type="radio"/> Social <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input type="radio"/> Governance <input type="radio"/> Systematically <input type="radio"/> Occasionally <input checked="" type="radio"/> Not at all
Corporate (non-financial)	<input checked="" type="radio"/> Environmental <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input checked="" type="radio"/> Social <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input type="radio"/> Governance <input type="radio"/> Systematically <input type="radio"/> Occasionally <input checked="" type="radio"/> Not at all

FI 12.2 Please provide more detail on how you review E, S and/or G factors in your integration process.

SSA

In sustainability strategies, supranational and agency issuers are evaluated relative to other supranational and agency issuers on greenhouse gas emissions intensity. Those with higher greenhouse gas emissions intensity are excluded, while those with lower greenhouse gas emissions intensity are emphasized.

Corporate (financial)

In sustainability strategies, financial companies are evaluated relative to other financial companies on certain environmental metrics (such as greenhouse gas emissions intensity), and companies with more environmentally sustainable business practices are emphasized while those with less sustainable business practices are deemphasized.

Corporate (non-financial)

In sustainability strategies, non-financial companies are evaluated relative to other non-financial companies on certain environmental metrics (such as greenhouse gas emissions intensity), and companies with more environmentally sustainable business practices are emphasized while those with less sustainable business practices are deemphasized.

Dimensional Fund Advisors

Reported Information

Public version

Confidence building measures

PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

Confidence building measures

CM1 01	Mandatory	Public	Additional Assessed	General
--------	-----------	--------	---------------------	---------

CM1 01.1 Indicate whether the reported information you have provided for your PRI Transparency Report this year has undergone:

- Third party assurance over selected responses from this year's PRI Transparency Report
- Third party assurance over data points from other sources that have subsequently been used in your PRI responses this year
- Third party assurance or audit of the correct implementation of RI processes (that have been reported to the PRI this year)
- Internal audit of the correct implementation of RI processes and/or accuracy of RI data (that have been reported to the PRI this year)
- Internal verification of responses before submission to the PRI (e.g. by the CEO or the board)
 - Whole PRI Transparency Report has been internally verified
 - Selected data has been internally verified
- Other, specify
- None of the above

CM1 02	Mandatory	Public	Descriptive	General
--------	-----------	--------	-------------	---------

CM1 02.1 We undertook third party assurance on last year's PRI Transparency Report

- Whole PRI Transparency Report was assured last year
- Selected data was assured in last year's PRI Transparency Report
- We did not assure last year's PRI Transparency report
- None of the above, we were in our preparation year and did not report last year.

CM1 03	Mandatory	Public	Descriptive	General
--------	-----------	--------	-------------	---------

CM1 03.1 We undertake confidence building measures that are unspecific to the data contained in our PRI Transparency Report:

- We adhere to an RI certification or labelling scheme
- We carry out independent/third party assurance over a whole public report (such as a sustainability report) extracts of which are included in this year's PRI Transparency Report
- ESG audit of holdings
- Other, specify
- None of the above

CM1 04	Mandatory	Public	Descriptive	General
--------	-----------	--------	-------------	---------

CM1 04.1 Do you plan to conduct third party assurance of this year's PRI Transparency report?

- Whole PRI Transparency Report will be assured
- Selected data will be assured
- We do not plan to assure this year's PRI Transparency report

CM1 07

Mandatory

Public

Descriptive

General

CM1 07.1 Indicate who has reviewed/verified internally the whole - or selected data of the - PRI Transparency Report . and if this applies to selected data please specify what data was reviewed

Who has conducted the verification

- CEO or other Chief-Level staff

Sign-off or review of responses

- Sign-off
- Review of responses
- The Board
- Investment Committee

Sign-off or review of responses

- Sign-off
- Review of responses
- Compliance Function
- RI/ESG Team
- Investment Teams
- Legal Department
- Other (specify)