Carbon Footprint Report

Evidential Sustainable Targeted Factor Fund

As at 30 September 2026

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Environmental and social screens may limit investment opportunities for the fund.

Focused Approach Guided by Science

Data Driven

We use environmental data to identify issues we believe have the potential to impose significant external costs on future generations.

Climate Focused

Our approach to sustainability focuses on the emissions that cause climate change.

Transparent Reporting

Our strategies are designed to provide a meaningful reduction in carbon footprint exposure.

Dimensional's sustainability strategies pursue reduced carbon footprint exposure.

There is no guarantee strategies will be successful. Environmental and social screens may limit investment opportunities.

Emissions Data

Focusing on greenhouse gas emissions data enables a climate-focused investment approach

Relevancy

Greenhouse gas emissions are the primary driver of climate change.

Accessibility

Companies around the world report greenhouse gas emissions annually.

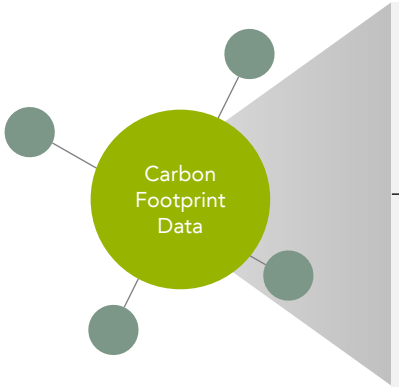
Comparability

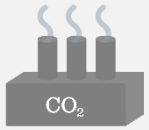
Comparing companies' emissions data allows investors to compare companies' environmental characteristics.

Understanding Carbon Footprint Data

Evaluating company emissions by considering what's in the air and in the ground

Carbon Footprint Components:





Carbon Intensity (Data Sources: MSCI, ISS)

Carbon Intensity includes a company's recently reported greenhouse gas emissions in **tons carbon dioxide equivalents (CO_2e)** divided by a company's sales.



Potential Emissions from Reserves (Data Source: MSCI)

Potential Emissions from Reserves is an estimate of carbon dioxide produced if a company's reported **fossil fuel reserves** were used.

Carbon Concepts at a Glance

What are carbon dioxide equivalents (CO_2e)?

CO_2e is a unit used to compare emissions of the seven greenhouse gases by converting each gas to an equivalent amount of CO_2 based on their global warming potential. [1]

What is 1 Ton CO_2e?



Equivalent to emissions from **427** litres of petrol consumed[1]



Equivalent to carbon sequestered by **1.2** acres of US forests in one year [1]

What are fossil fuel reserves?

Companies may have physical assets that include coal, oil, and natural gas, which can lead to high emissions in the future. [2]

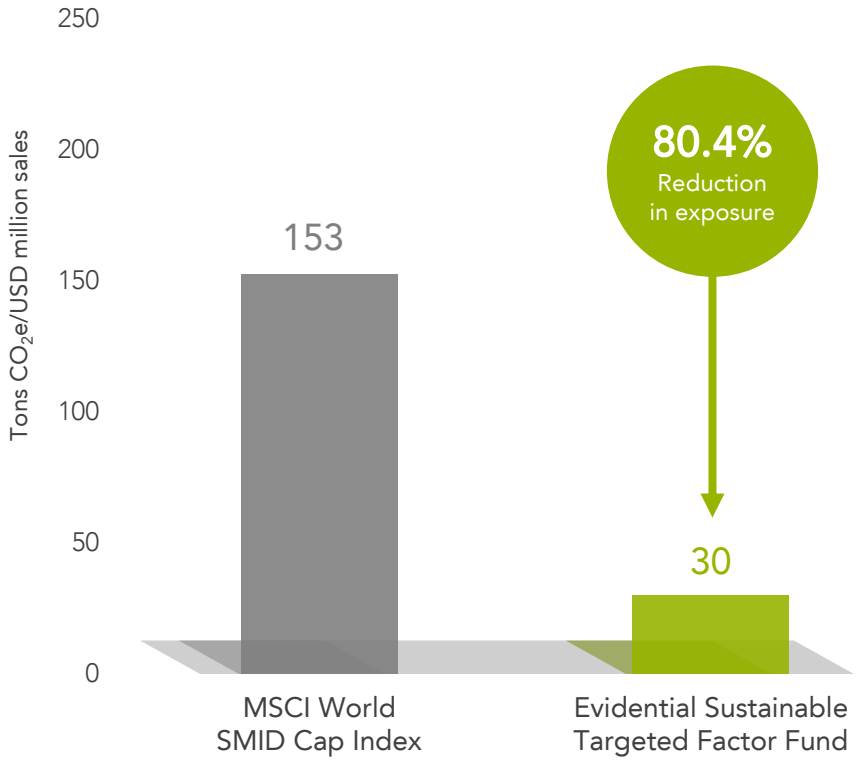
1. Source: EPA.gov.
2. Source: MSCI

Carbon Intensity represents a company's recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO2e) normalized by sales in USD (metric tons CO2e per USD million sales). Greenhouse gases included are carbon dioxide (CO2), methane (CH4), nitrous oxide (N2O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF6), and nitrogen trifluoride (NF3). Potential Emissions from Reserves is a theoretical estimate calculated by MSCI of carbon dioxide produced if a company's reported reserves of oil, gas, and coal were converted to energy, given estimated carbon and energy densities of the respective reserves.

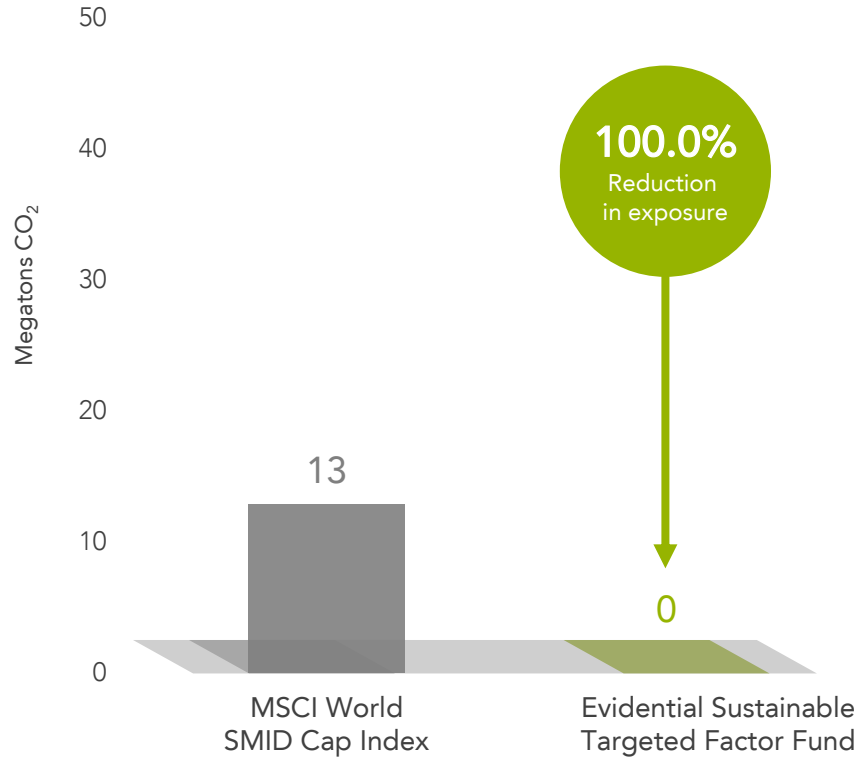
Carbon Footprint

Emissions exposure as at 30 September 2026

Weighted Average Carbon Intensity



Weighted Average Potential Emissions from Reserves



Weighted Average Carbon Intensity is found by calculating the recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO_2e) normalized by sales in USD (metric tons CO_2e per USD million sales) for each portfolio or index company and calculating the weighted average by portfolio or index weight. Greenhouse gases included are carbon dioxide (CO_2), methane (CH_4), nitrous oxide (N_2O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF_6), and nitrogen trifluoride (NF_3). **Weighted Average Potential Emissions from Reserves** is found using a theoretical estimate calculated by MSCI of carbon dioxide produced if a company's reported reserves of oil, gas, and coal were converted to energy, given estimated carbon and energy densities of the respective reserves, for each portfolio or index company and calculating the weighted average by portfolio or index weight. Please see "Sustainability Data Description and Disclosures" for additional information. MSCI data © MSCI 2026, all rights reserved.

Carbon Footprint by Sector

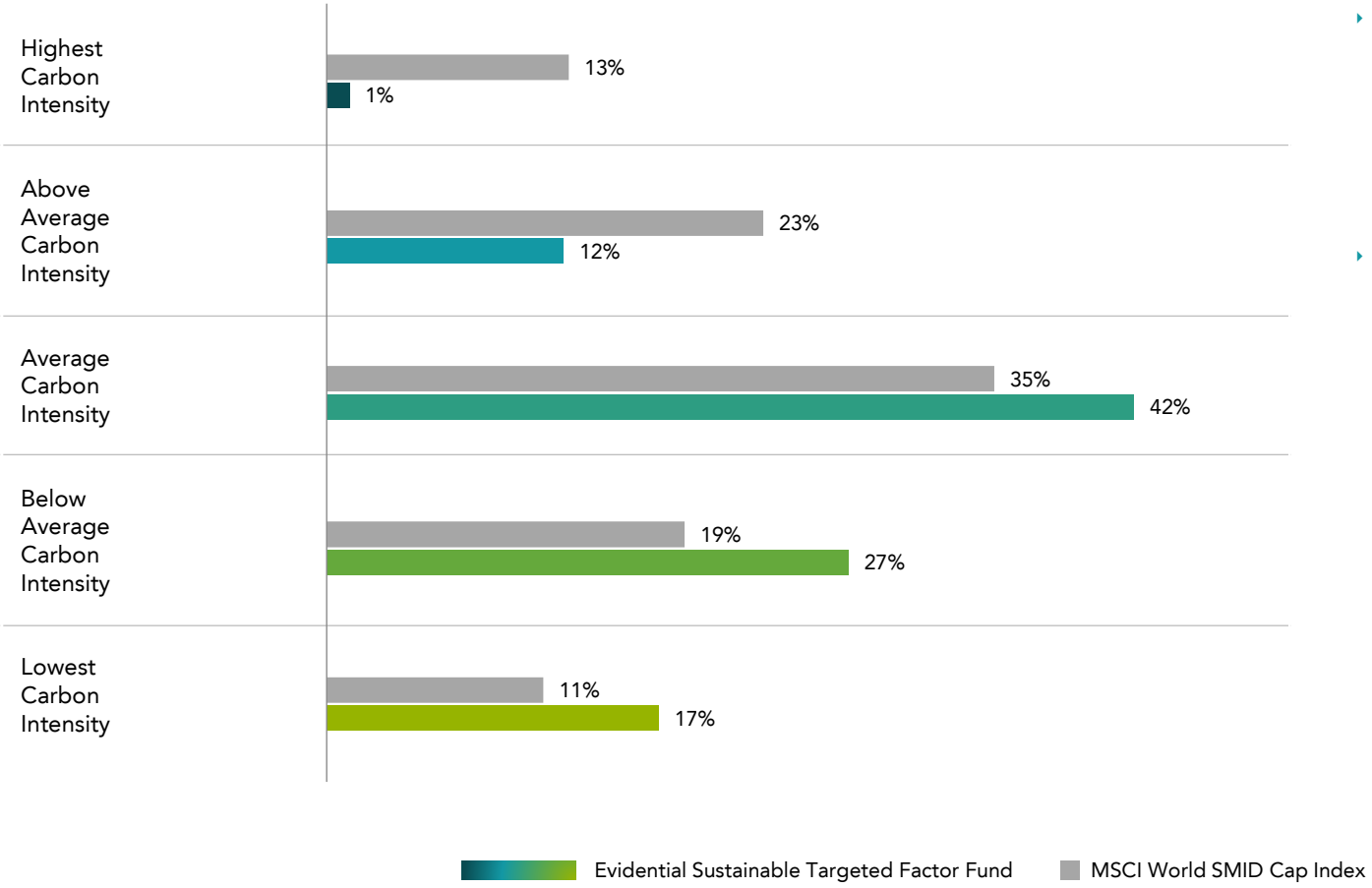
As at 30 September 2026

Sector	Sector Weight (%)		Wtd Avg Carbon Intensity (tCO_2e/USD millions sales)		Wtd Avg Potential Emissions from Reserves ($MtCO_2$)	
	Evidential Sustainable Targeted Factor Fund	MSCI World SMID Cap Index	Evidential Sustainable Targeted Factor Fund	MSCI World SMID Cap Index	Evidential Sustainable Targeted Factor Fund	MSCI World SMID Cap Index
Communication Services	**3.3**	3.6	**6.2**	13.9	—	—
Consumer Discretionary	**11.8**	8.7	**14.1**	39.4	—	—
Consumer Staples	**7.1**	5.2	**31.8**	61.3	—	—
Energy	**3.4**	4.3	**127.8**	505.2	—	274.6
Financials	**22.8**	15.4	**2.1**	3.3	—	1.1
Health Care	**11.3**	10.8	**11.9**	21.6	—	—
Industrials	**21.4**	19.9	**24.7**	88.6	—	2.5
Information Technology	**8.9**	13.5	**12.7**	49.1	—	—
Materials	**8.2**	7.7	**150.5**	416.4	—	3.1
Real Estate	**1.1**	6.1	**9.5**	43.8	—	0.0
Utilities	**0.7**	4.8	**111.5**	1,293.2	—	4.8
Total	**100**	**100**	**30**	**153**	—	**13**

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Weight Distribution by Carbon Intensity

As at 30 September 2026



- Dimensional's sustainability strategies are designed to reduce exposure to higher carbon intensity companies and increase exposure to lower carbon intensity companies.
- Companies with high carbon intensity overall or relative to sector peers are excluded or underweighted in the portfolio, while companies with lower carbon intensity overall or relative to sector peers may be overweighted.

Please see "Sustainability Data Description and Disclosures" for additional information. Within the portfolio's target market, region, and industry, each company is classified from highest carbon intensity to lowest carbon intensity. The Lowest Carbon Intensity group is defined as approximately the 10% of companies with the lowest carbon intensity. The Below Average group is defined as the next 20%; Average is defined as the next 40%; Above Average is defined as the next 20%; and the Highest Carbon Intensity group is defined as approximately the 10% of companies with the highest emissions intensity. MSCI data © MSCI 2026, all rights reserved.

Appendix

Sustainability Data Description and Disclosures

Derivatives

The Sustainability Trusts are permitted to invest in derivative instruments, which may include futures. These instruments may cause indirect exposure to securities that would typically be excluded or underweighted through the processes described above. These instruments are generally only used on a temporary basis for managing large cashflows. These instruments are not included when calculating progress against each Sustainability Trust's Portfolio Carbon Footprint Reduction Goal.

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