
Sustainability Report

Dimensional Sustainability World Allocation 70/30 Trust

As at 31 December 2024

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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.

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.

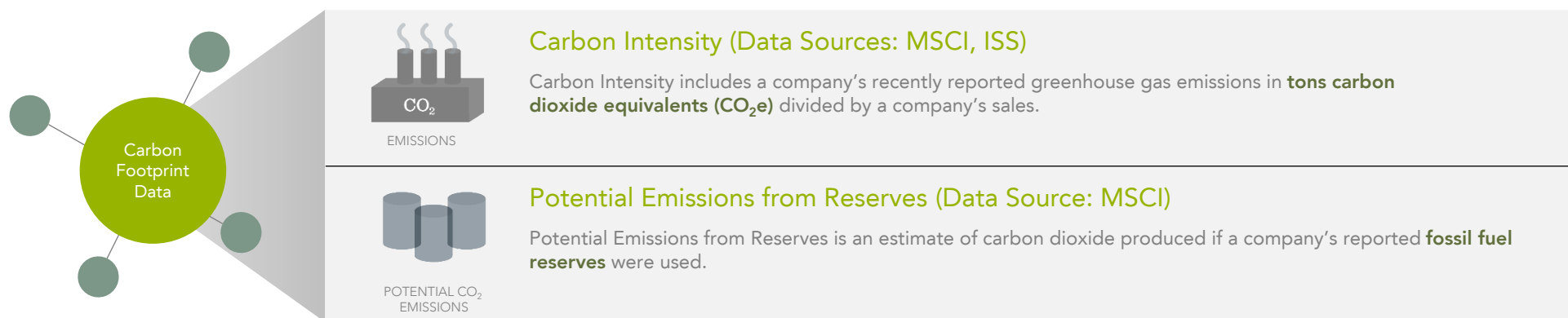
Comparability

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 Concepts at a Glance

What are carbon dioxide equivalents (CO₂e)?

CO₂e is a unit used to compare emissions of the seven greenhouse gases by converting each gas to an equivalent amount of CO₂ based on their global warming potential.¹

What is 1 Ton CO₂e?



Equivalent to emissions from **427** litres of petrol consumed¹



Equivalent to carbon sequestered by **1.2** acres of US forests in one year¹

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

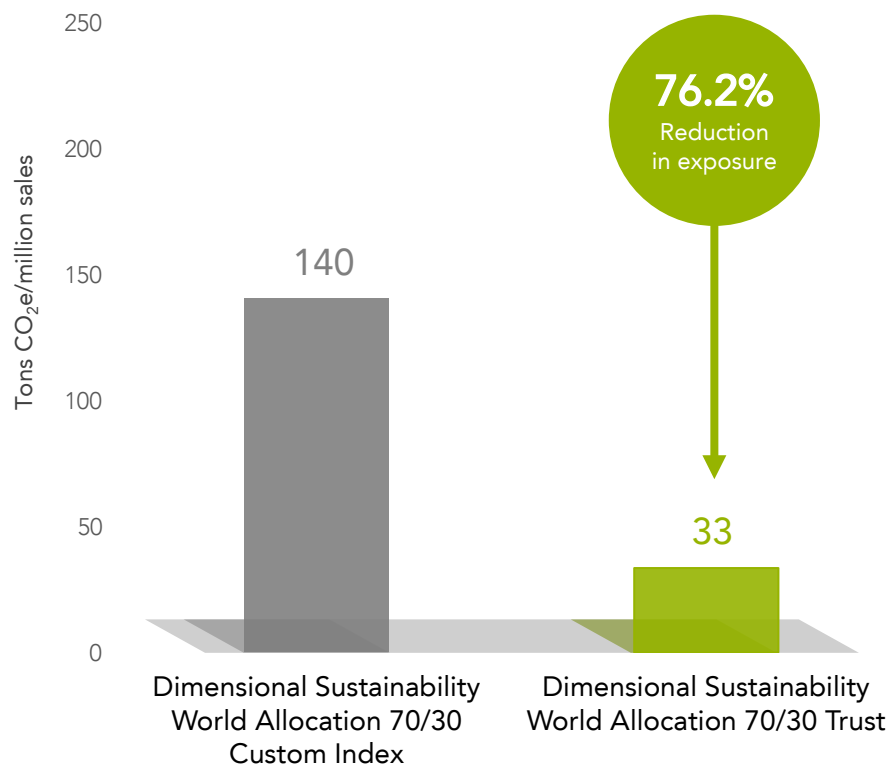
Carbon Intensity represents a company's recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO₂e) normalized by sales in USD (metric tons CO₂e per USD million sales). Greenhouse gases included are carbon dioxide (CO₂), methane (CH₄), 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 31 December 2024

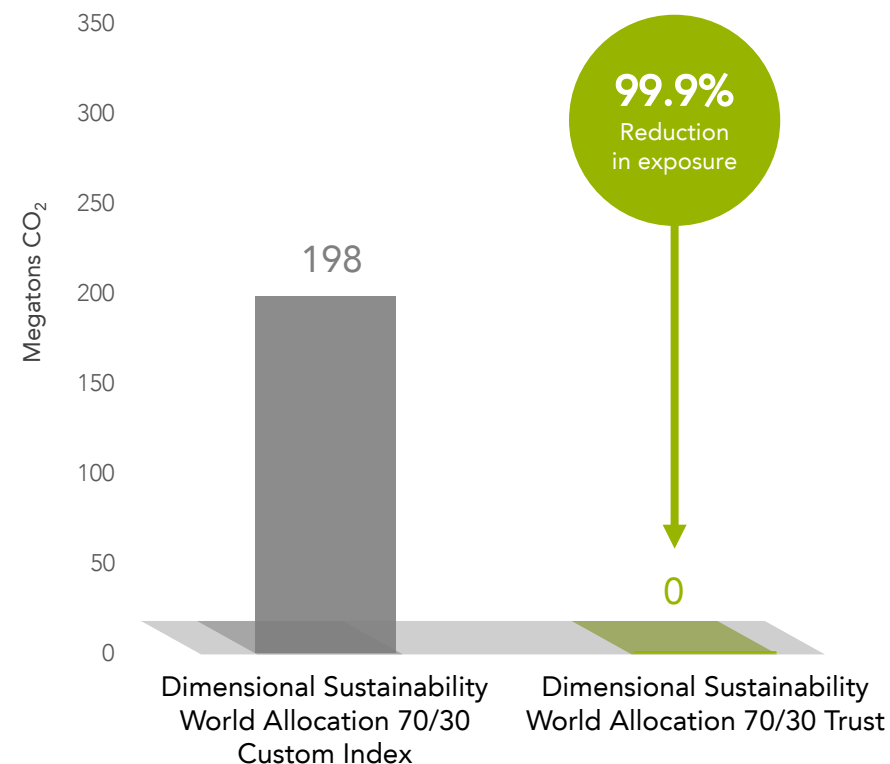
Weighted Average Carbon Intensity

Corporate Exposure Only



Weighted Average Potential Emissions from Reserves

Corporate Exposure Only



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 (CO₂e) normalized by sales in USD (metric tons CO₂e 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 (CO₂), methane (CH₄), nitrous oxide (N₂O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF₆), and nitrogen trifluoride (NF₃). **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.

Greenhouse gas emissions intensity and potential emissions from reserves measures only the corporate exposure of the Trust and benchmark, and is calculated as the weighted average emissions for the corporate exposure of underlying components. The equity allocation is considered entirely corporate, whilst the fixed income allocation considers only corporate bonds. The weighted average emissions intensity and potential emissions from reserves scales for the total corporate exposure of the Trust and benchmark. For details about the composition of the custom indices, see the fund page at www.dimensional.com.au/funds. Bloomberg data provided by Bloomberg.

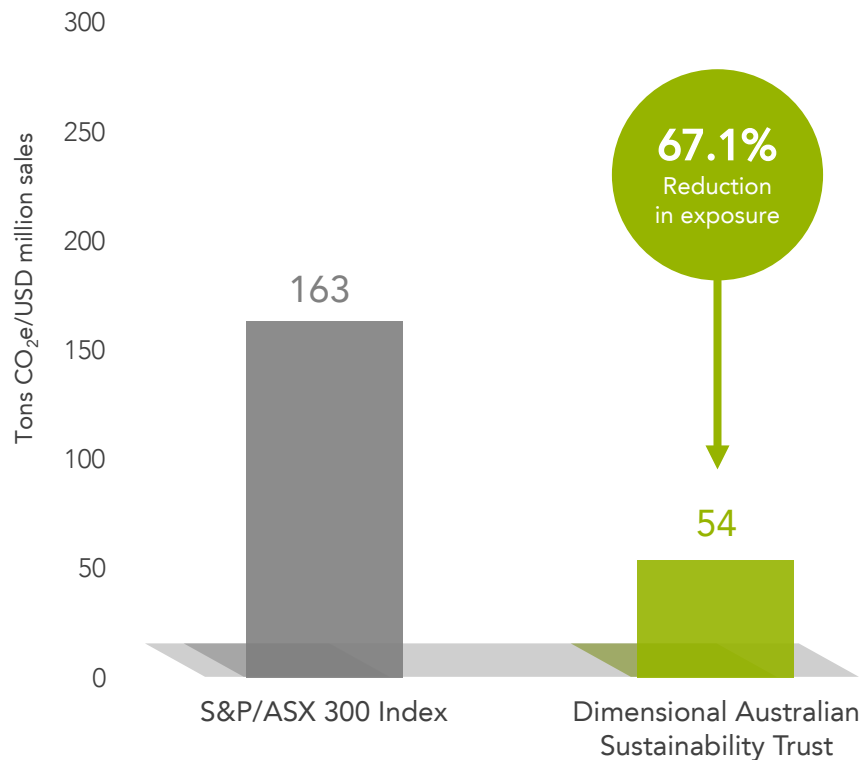
Sustainability Characteristics of Underlying Trusts

Sustainability Characteristics of Australian Sustainability Trust

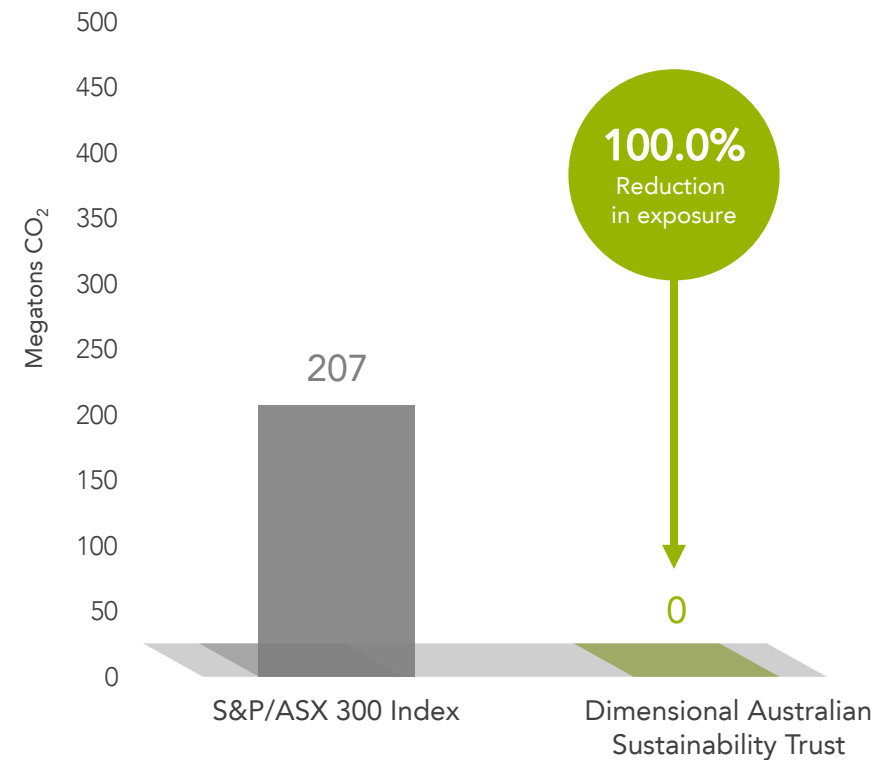
Carbon Footprint

Emissions exposure as at 31 December 2024

Weighted Average Carbon Intensity



Weighted Average Potential Emissions from Reserves



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Carbon Footprint by Sector

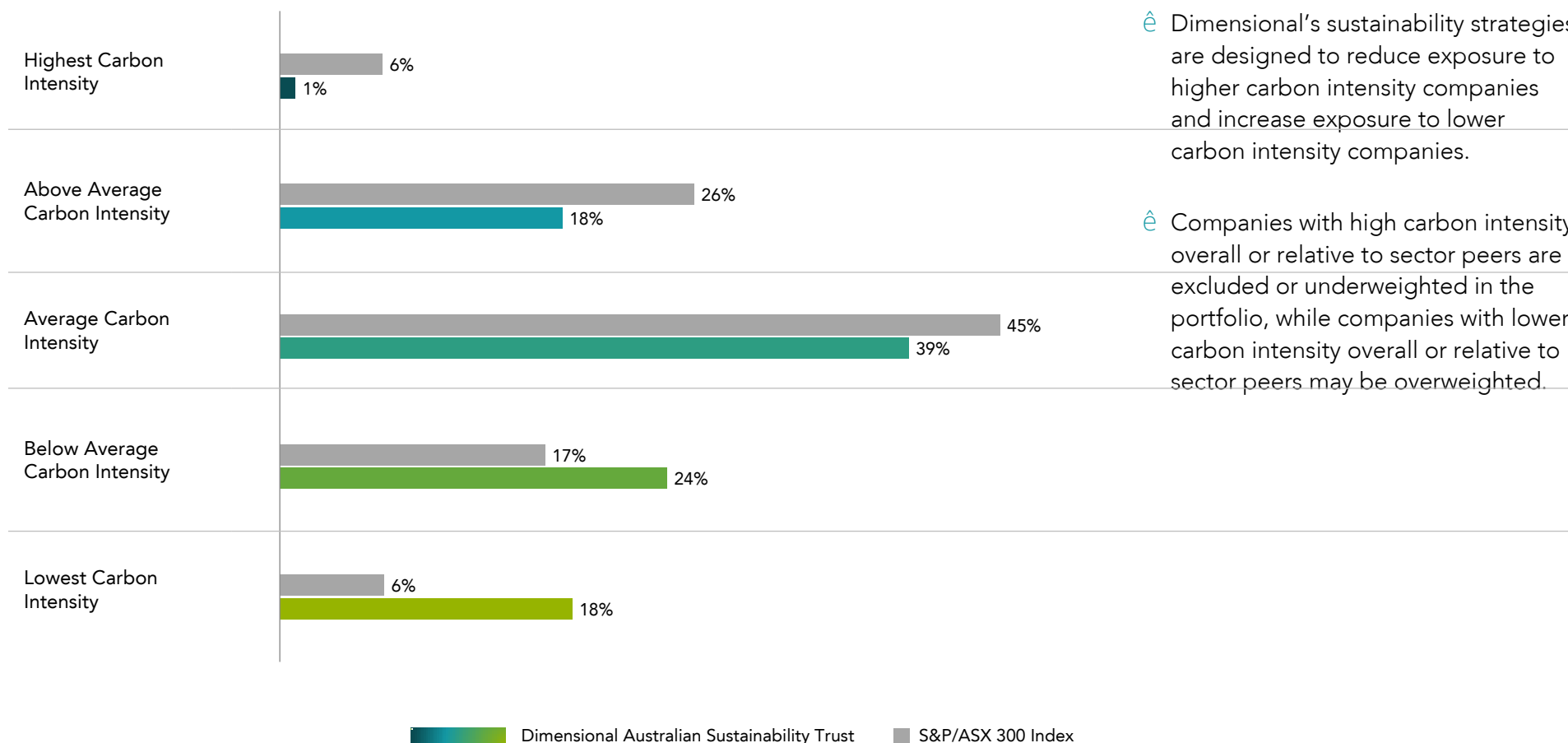
As at 31 December 2024

Sector	Sector Weight (%)		Wtd Avg Carbon Intensity (tCO ₂ e/USD millions sales)		Wtd Avg Potential Emissions from Reserves (MtCO ₂)	
	Dimensional Australian Sustainability Trust	S&P/ASX 300 Index	Dimensional Australian Sustainability Trust	S&P/ASX 300 Index	Dimensional Australian Sustainability Trust	S&P/ASX 300 Index
Communication Services	5.2	3.8	30.7	33.8	—	—
Consumer Discretionary	10.5	7.9	23.9	31.0	—	—
Consumer Staples	3.6	3.7	43.1	46.3	—	—
Energy	1.8	4.0	69.1	877.4	—	639.7
Financials	30.4	33.0	1.6	8.4	—	4.0
Health Care	8.9	9.9	15.8	28.7	—	—
Industrials	12.0	7.3	43.4	121.8	—	—
Information Technology	4.7	3.5	5.1	163.8	—	—
Materials	15.8	18.8	233.1	400.5	—	886.7
Real Estate	7.2	6.8	38.9	60.5	—	—
Utilities	—	1.4	—	1,674.0	—	956.0
Total			54	163	0	207

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Weight Distribution by Carbon Intensity

As at 31 December 2024



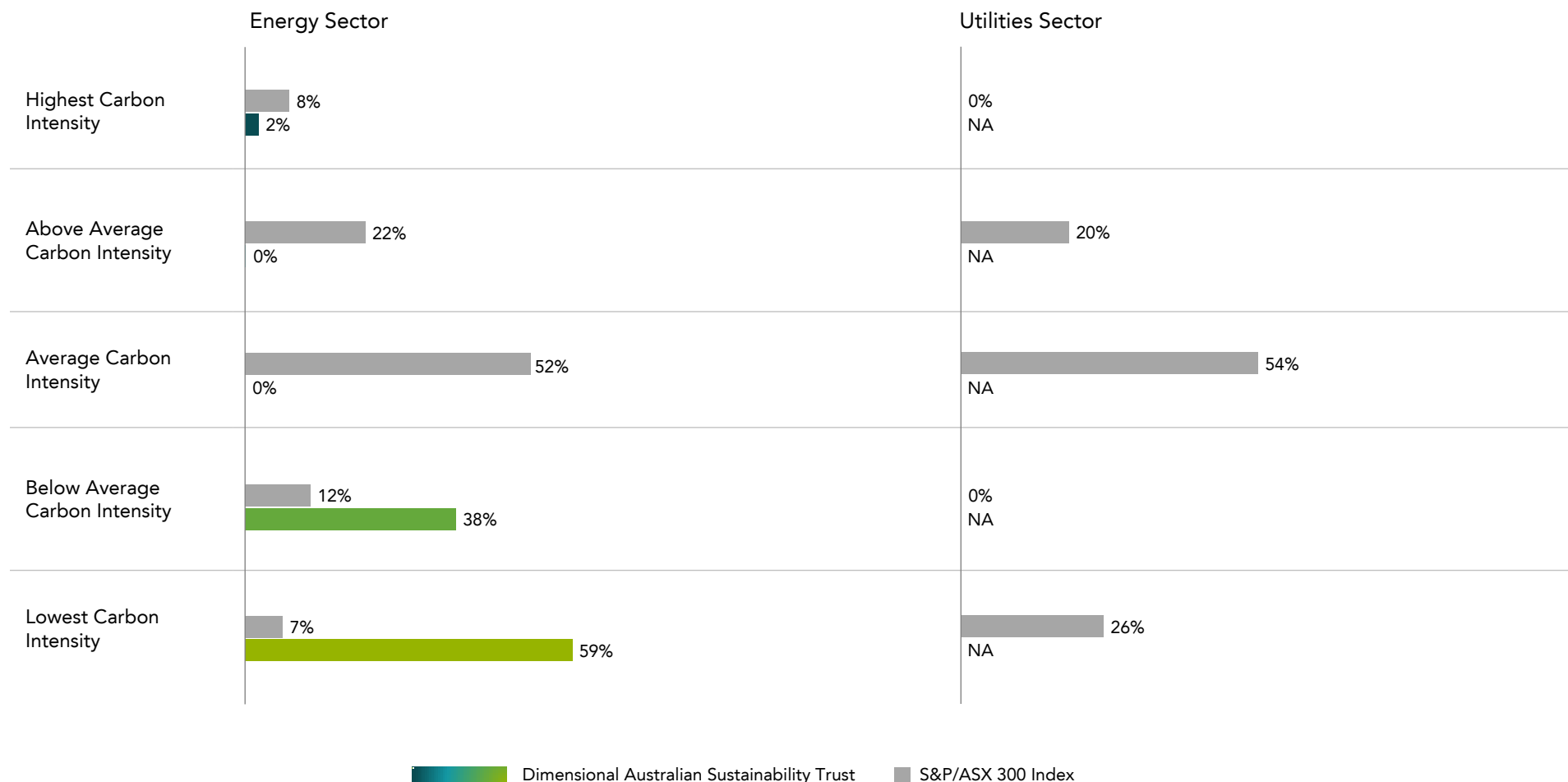
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Companies with high carbon intensity overall or relative to sector peers are excluded or underweighted in the portfolio, while companies with lower carbon intensity overall or relative to sector peers may be overweighted.

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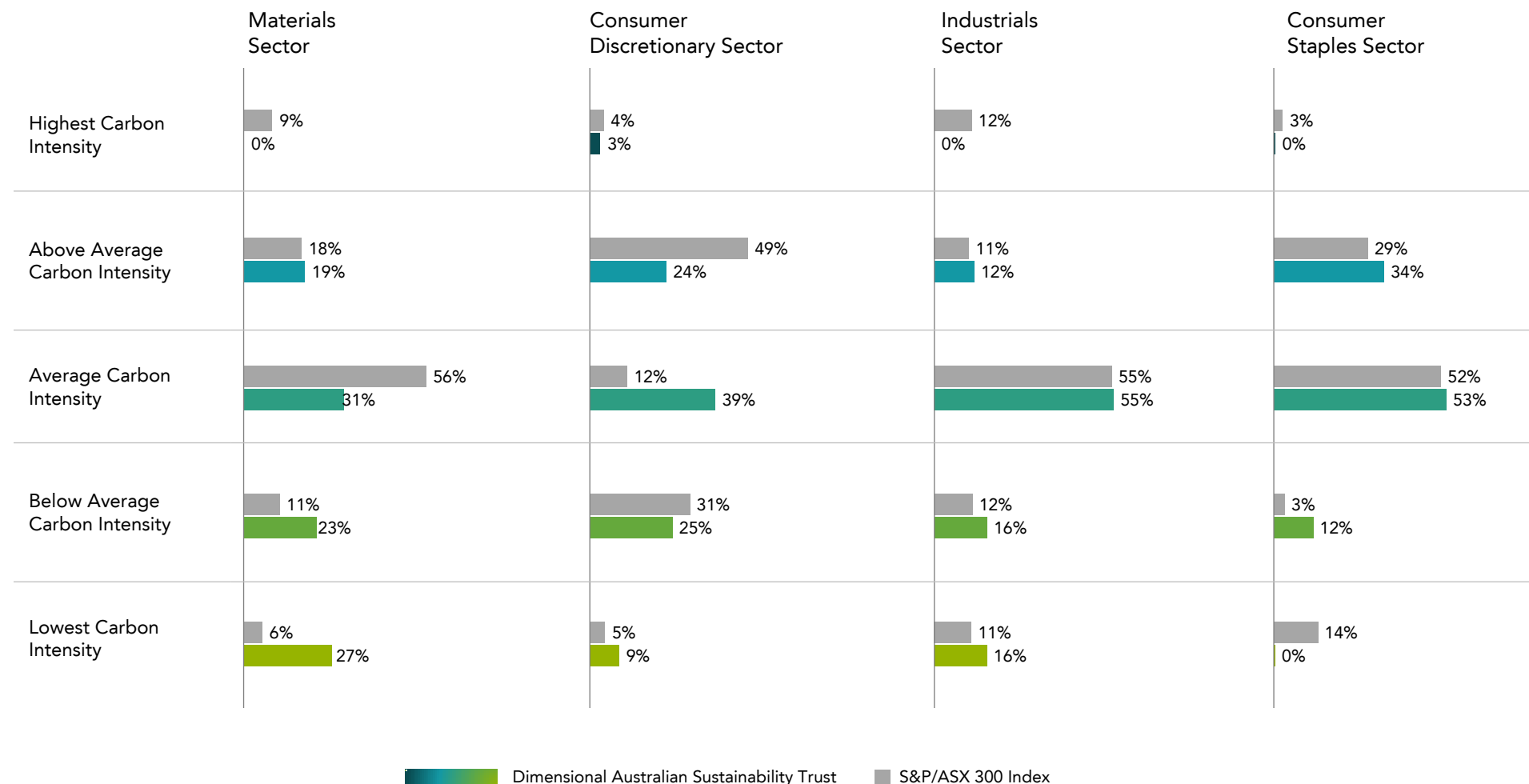
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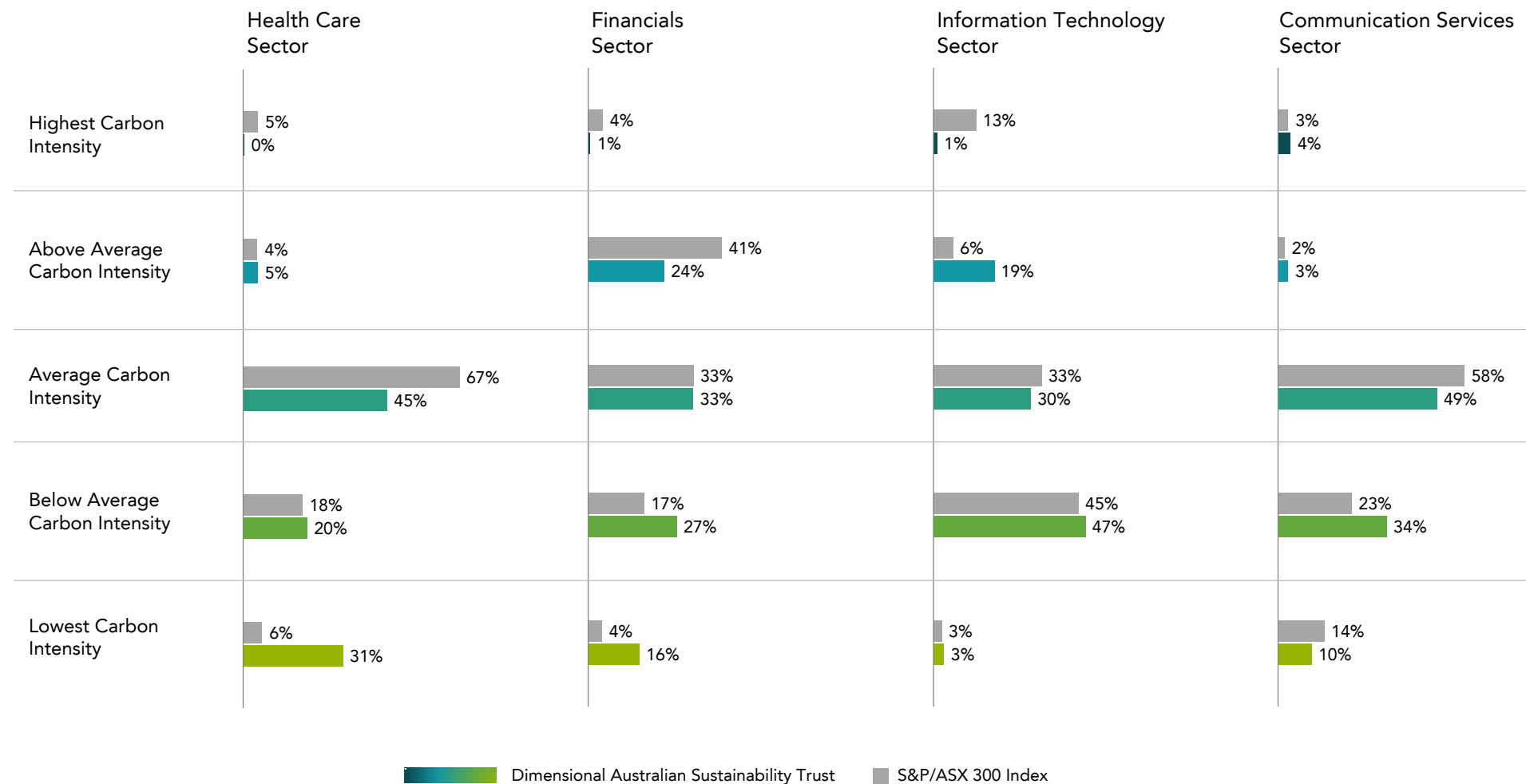
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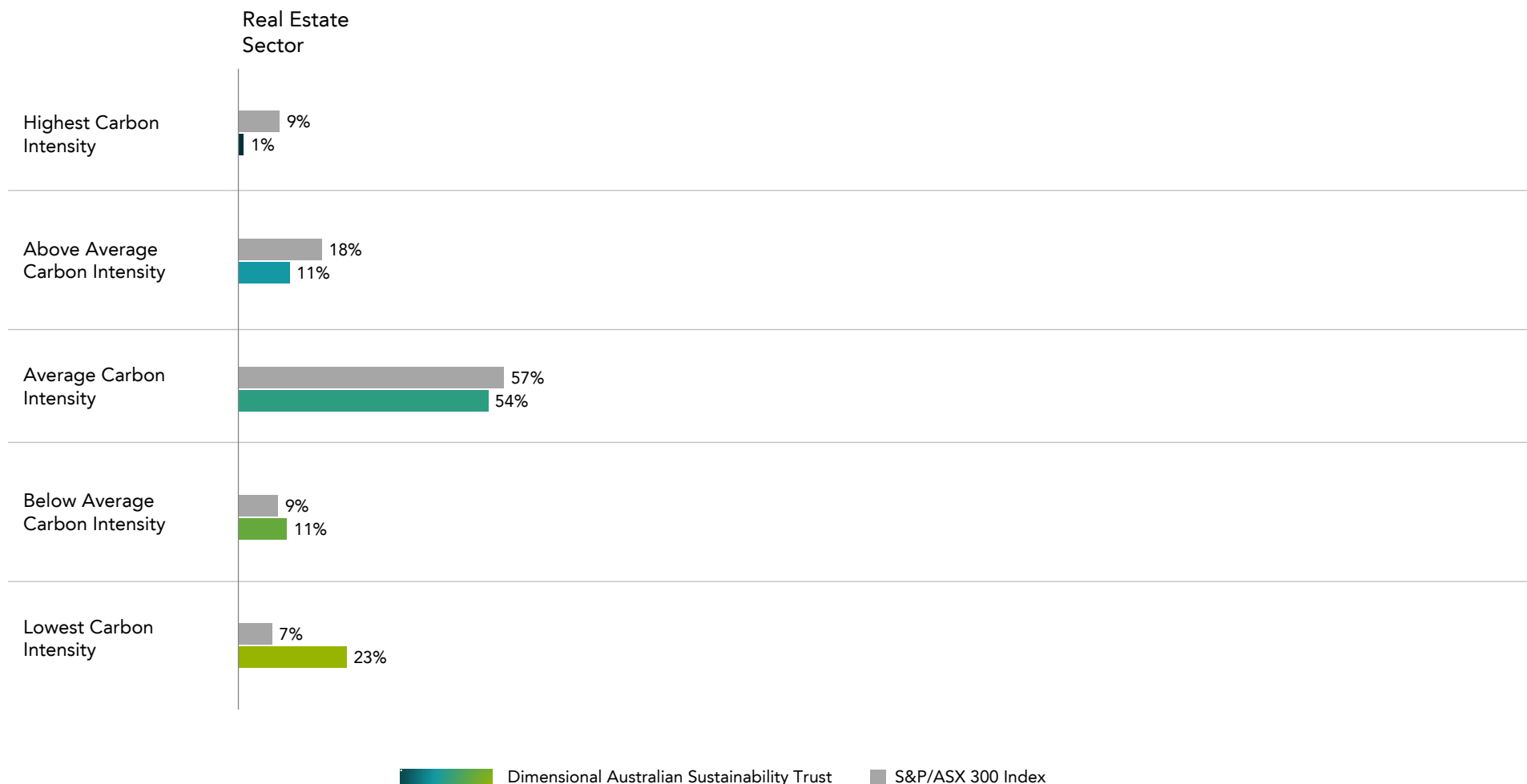
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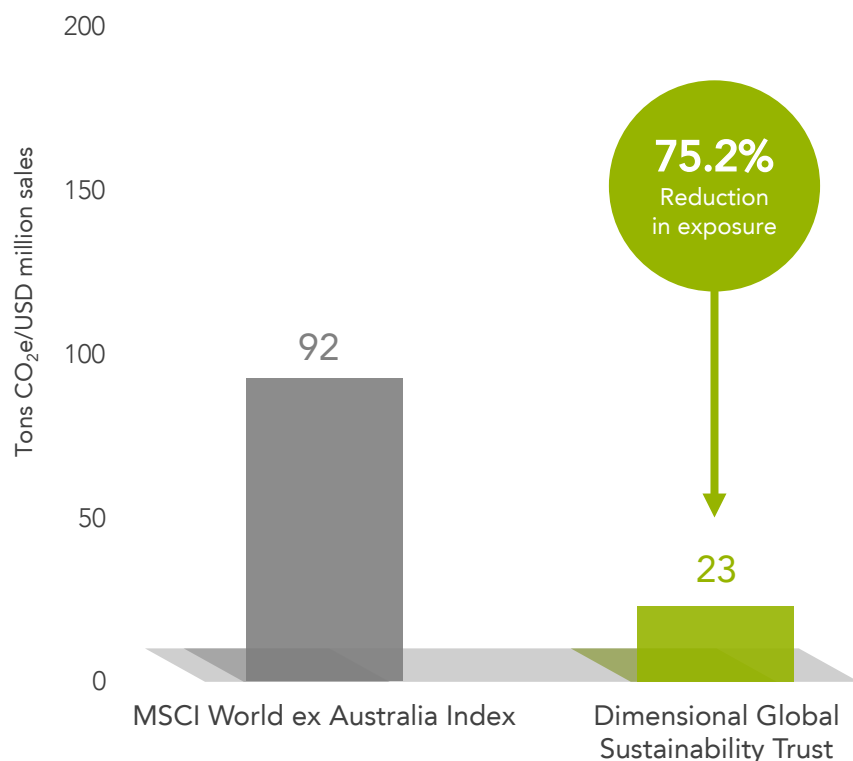
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Sustainability Characteristics of Global Sustainability Trust

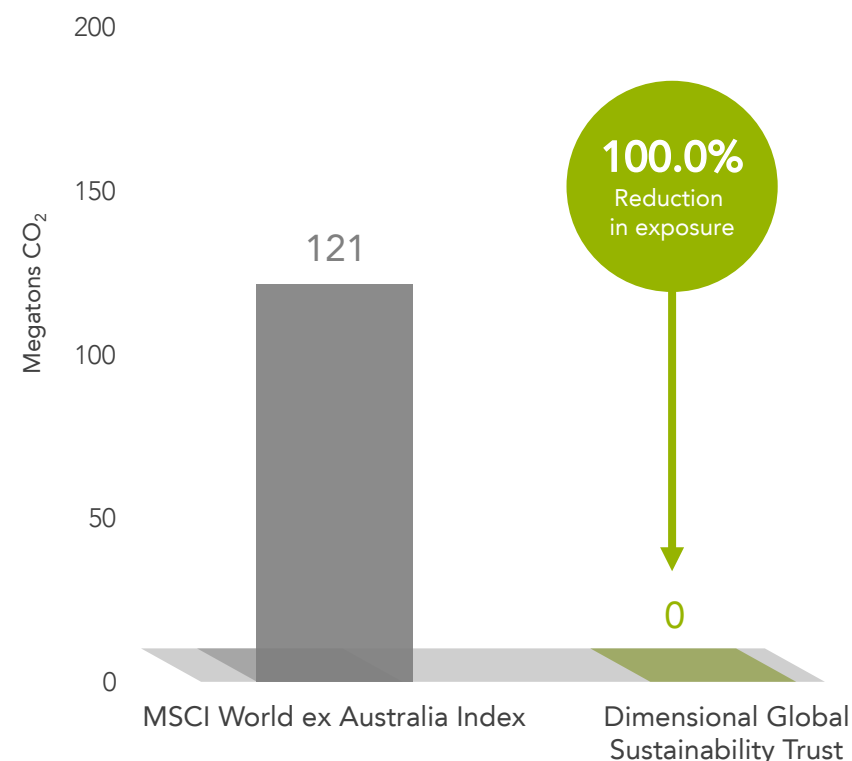
Carbon Footprint

Emissions exposure as at 31 December 2024

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 (CO₂e) normalized by sales in USD (metric tons CO₂e 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 (CO₂), methane (CH₄), nitrous oxide (N₂O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF₆), and nitrogen trifluoride (NF₃). **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 2025, all rights reserved.

Carbon Footprint by Sector

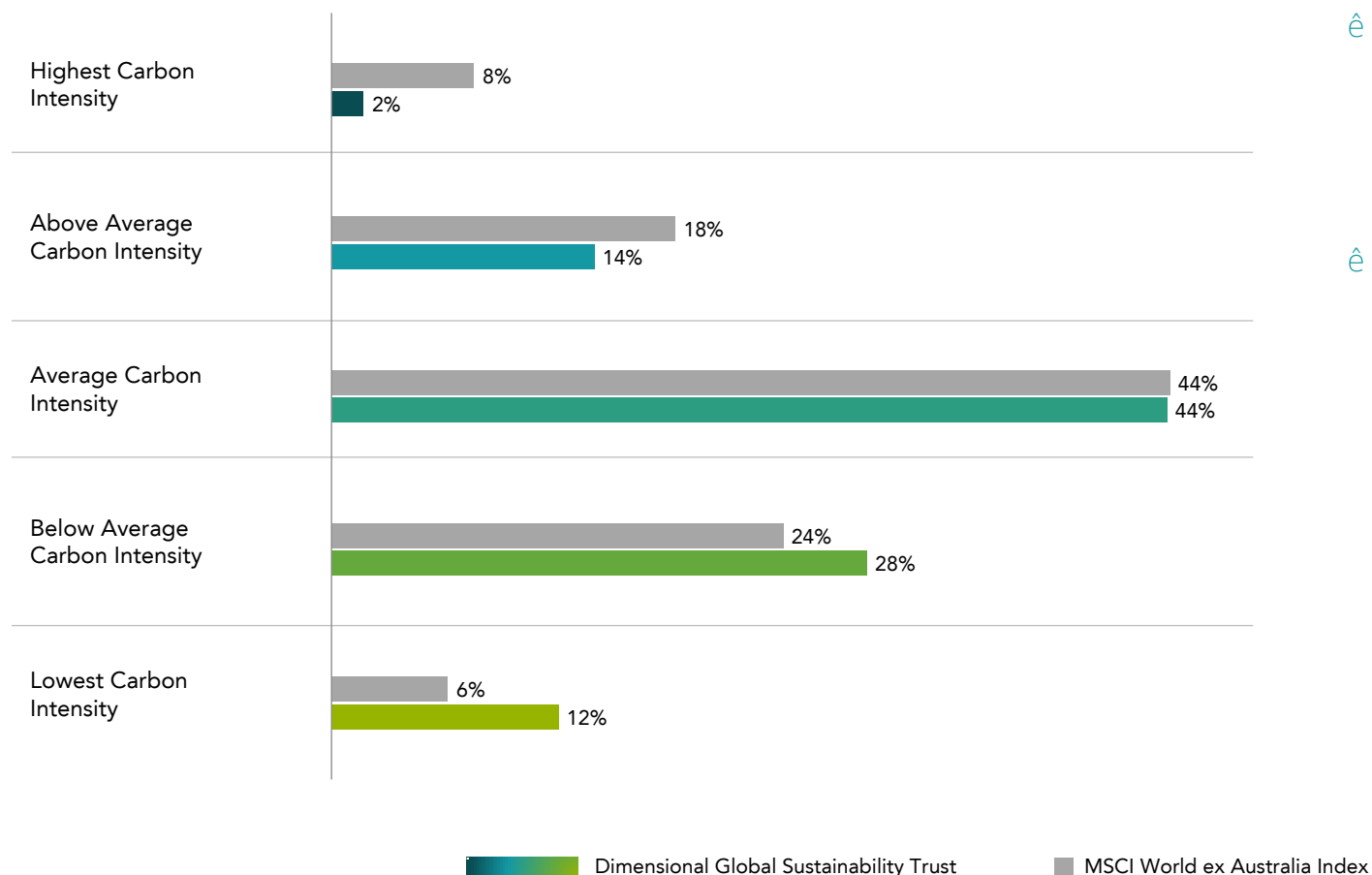
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	Dimensional Global Sustainability Trust	MSCI World ex Australia Index	Dimensional Global Sustainability Trust	MSCI World ex Australia Index	Dimensional Global Sustainability Trust	MSCI World ex Australia Index
Communication Services	7.5	8.2	8.5	11.7	—	—
Consumer Discretionary	12.1	11.2	16.8	45.5	—	—
Consumer Staples	4.9	6.1	32.8	36.5	—	—
Energy	1.5	3.7	139.6	392.7	—	3,021.4
Financials	19.2	15.6	2.6	12.3	—	1.8
Health Care	10.5	10.4	10.7	13.7	—	—
Industrials	14.3	10.7	27.6	76.6	—	33.3
Information Technology	22.2	26.6	7.7	15.7	—	—
Materials	3.7	2.9	149.3	590.7	—	147.9
Real Estate	2.9	2.0	32.0	91.6	—	—
Utilities	1.4	2.5	205.5	1,382.3	—	0.8
Total			23	92	0	121

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Weight Distribution by Carbon Intensity

As at 31 December 2024



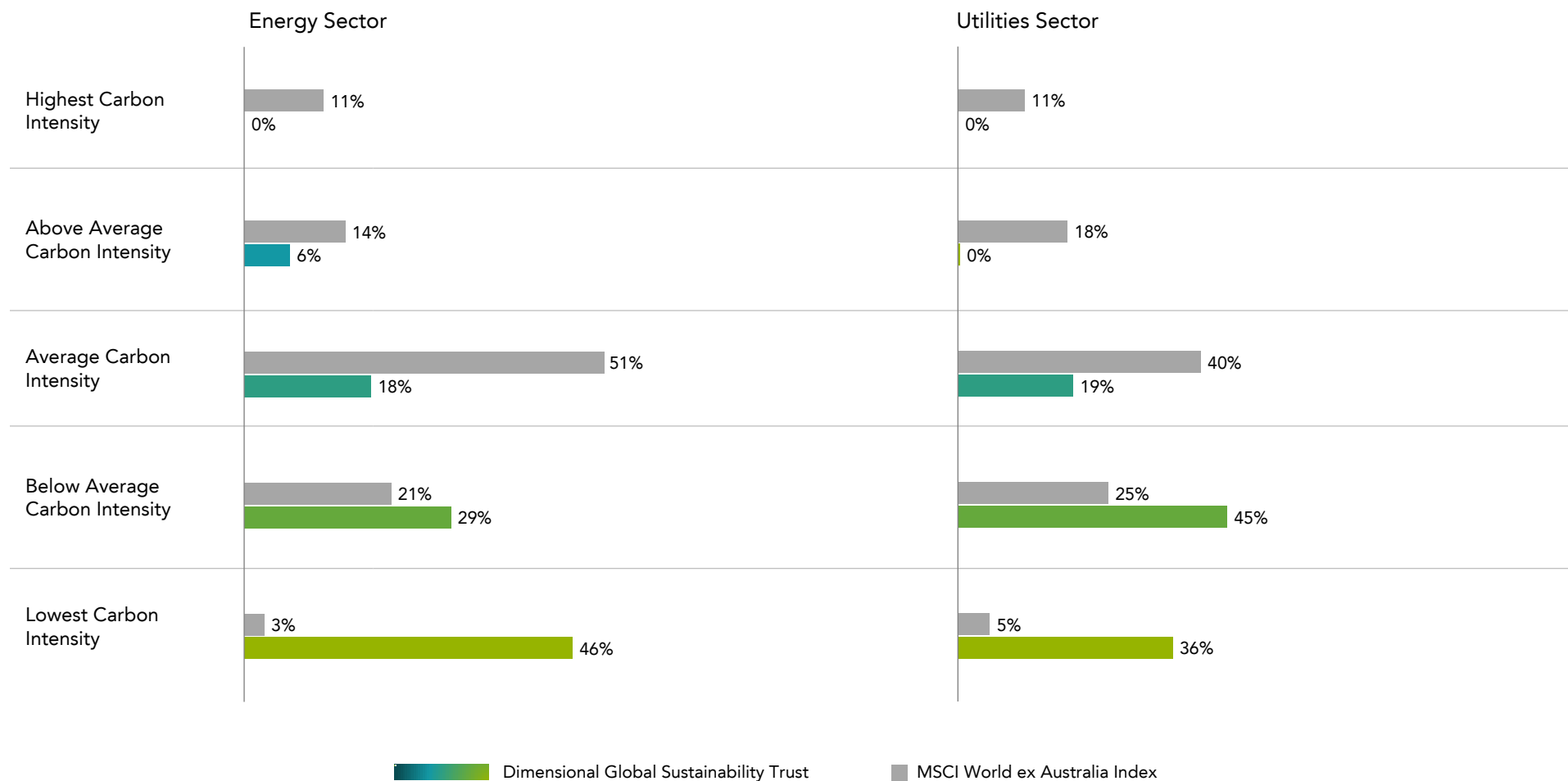
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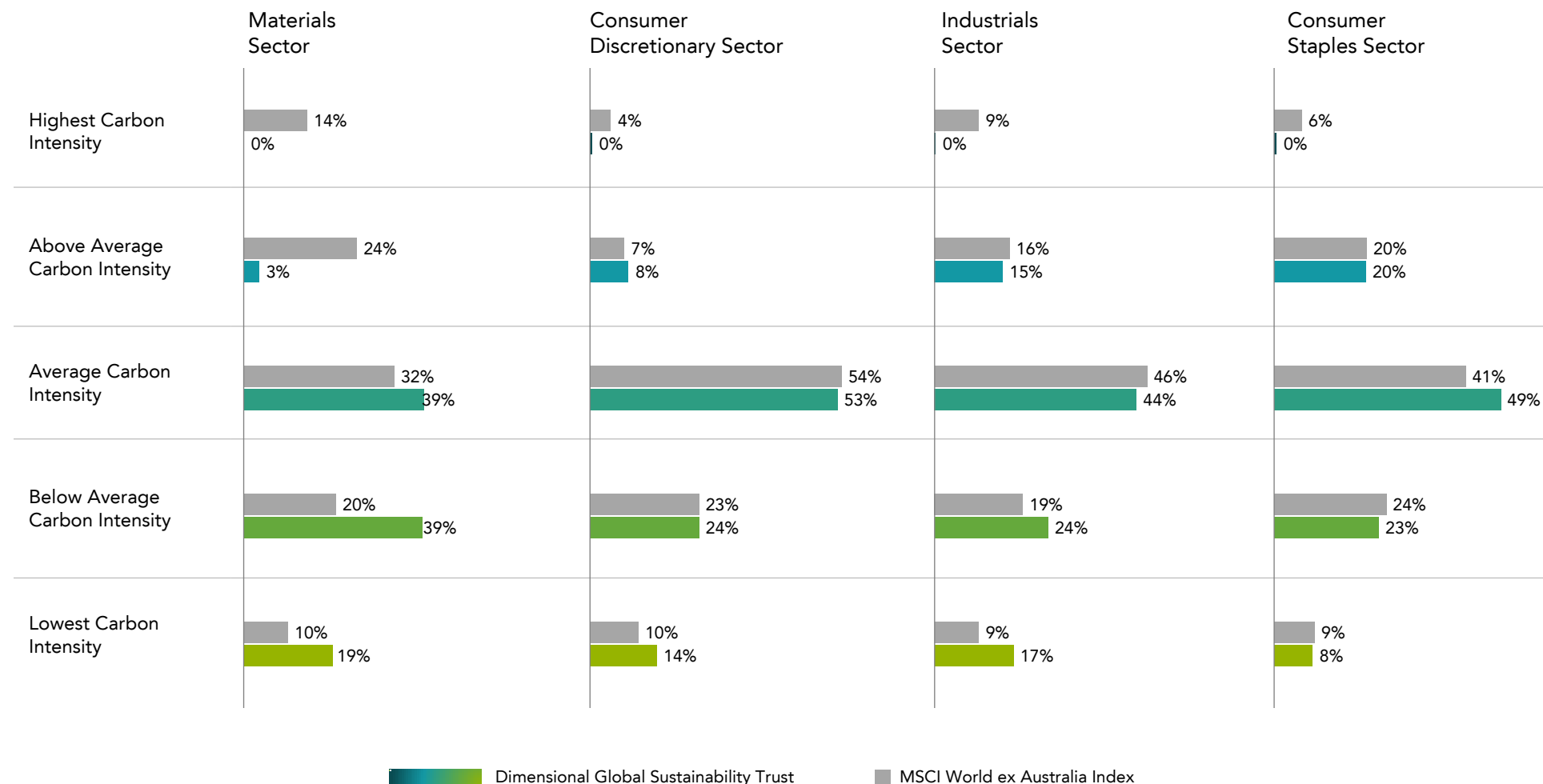
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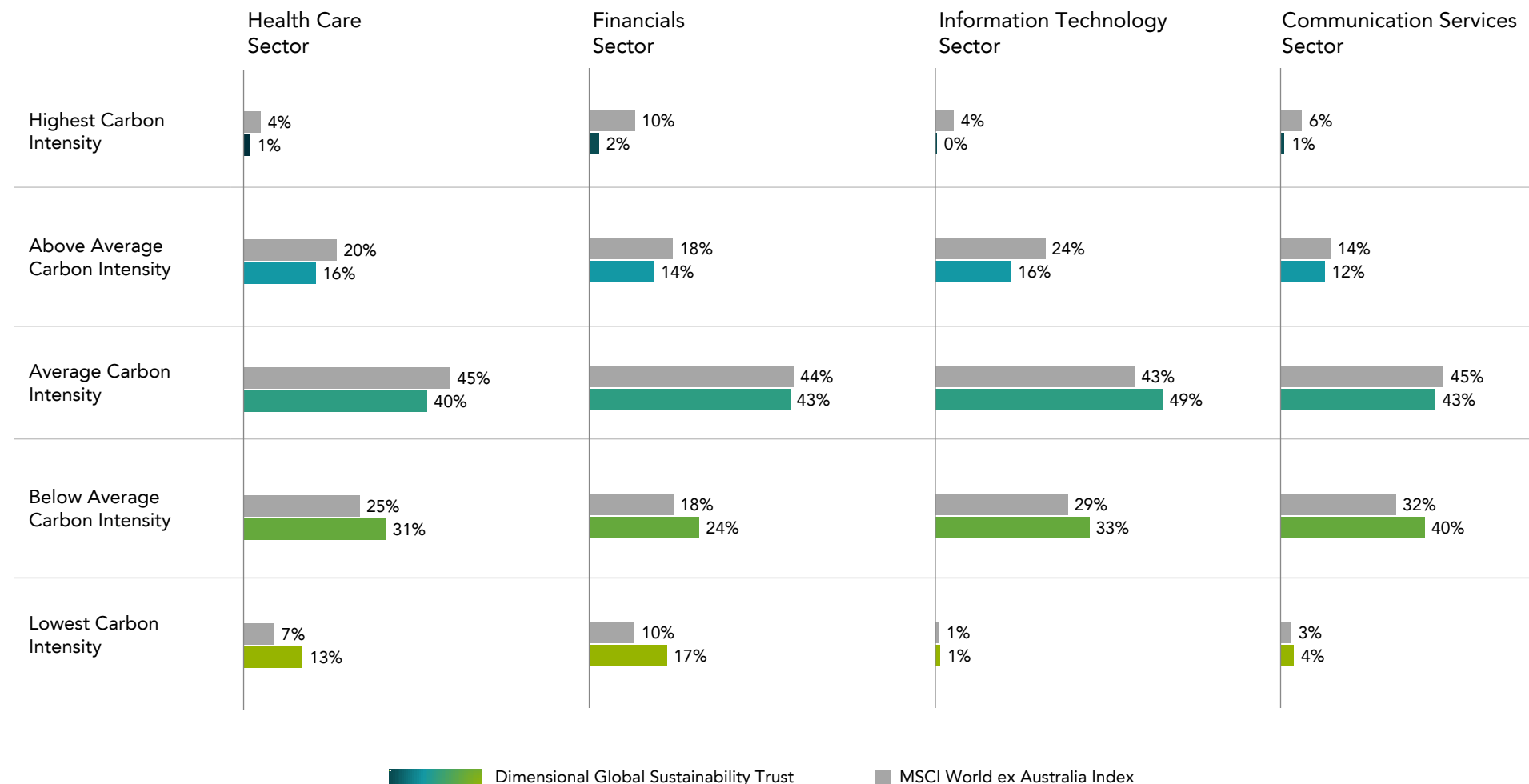
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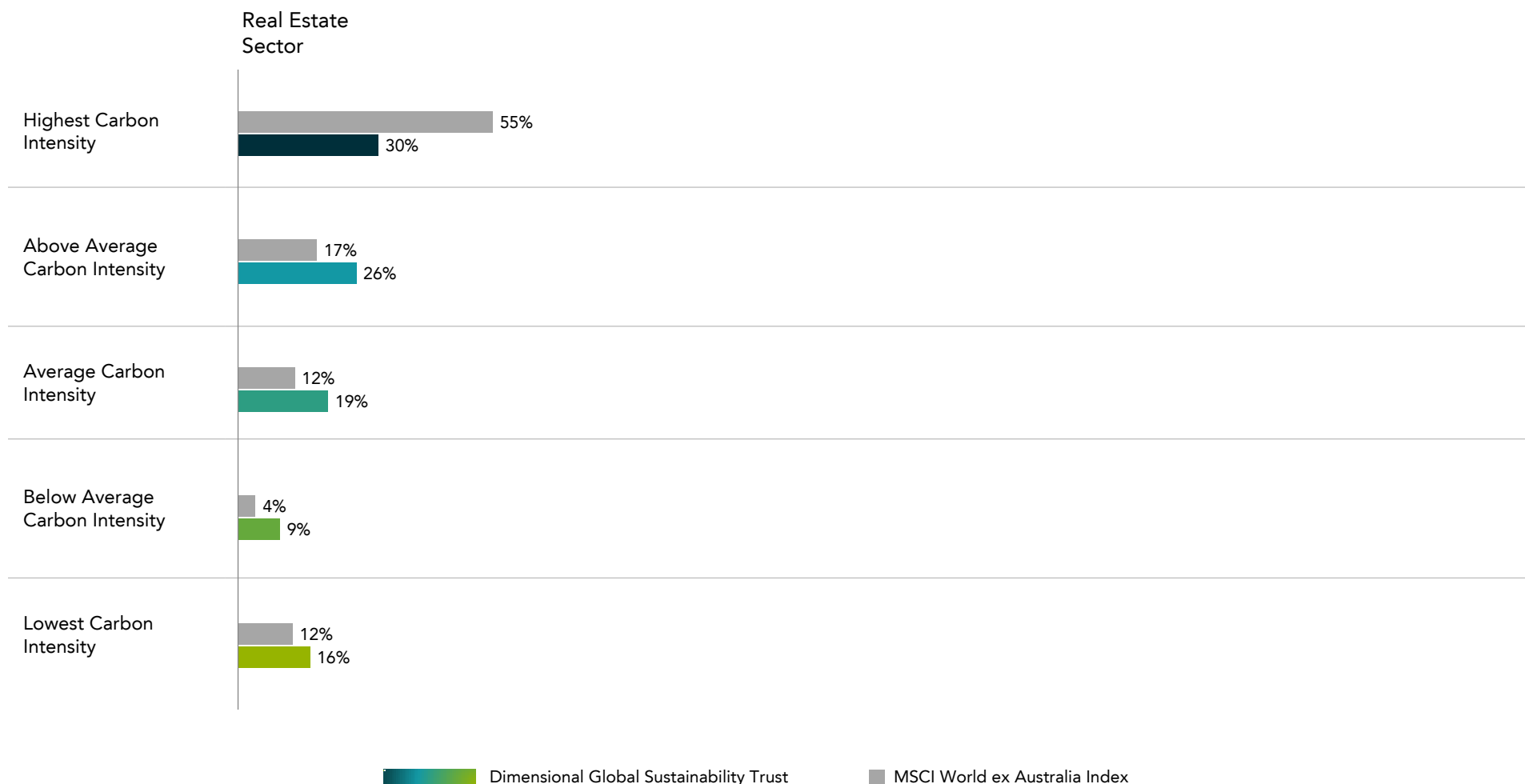
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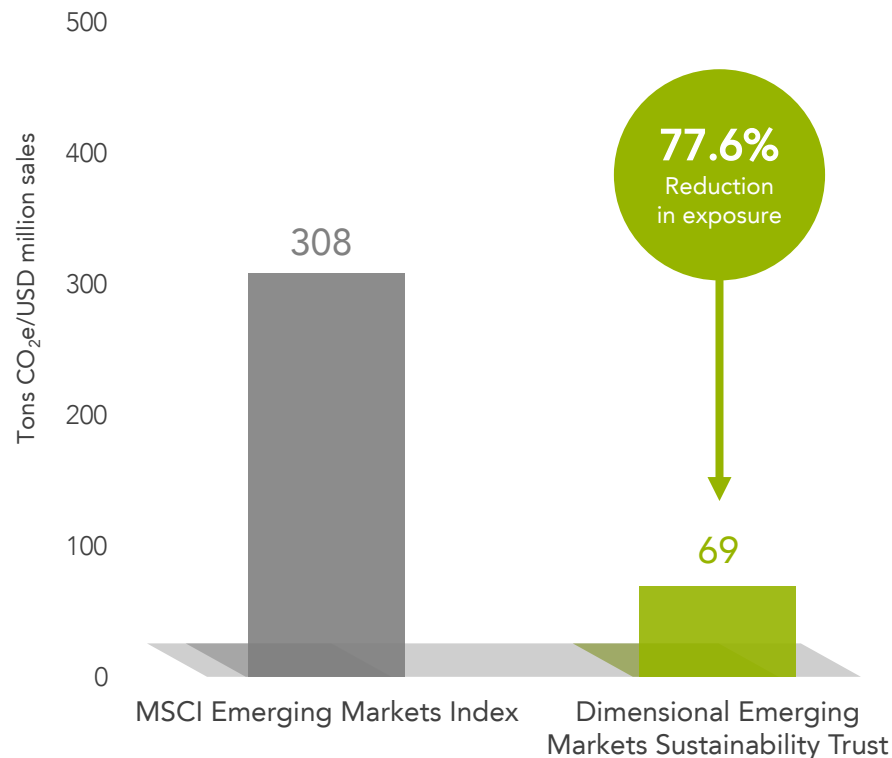
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Sustainability Characteristics of Emerging Markets Sustainability Trust

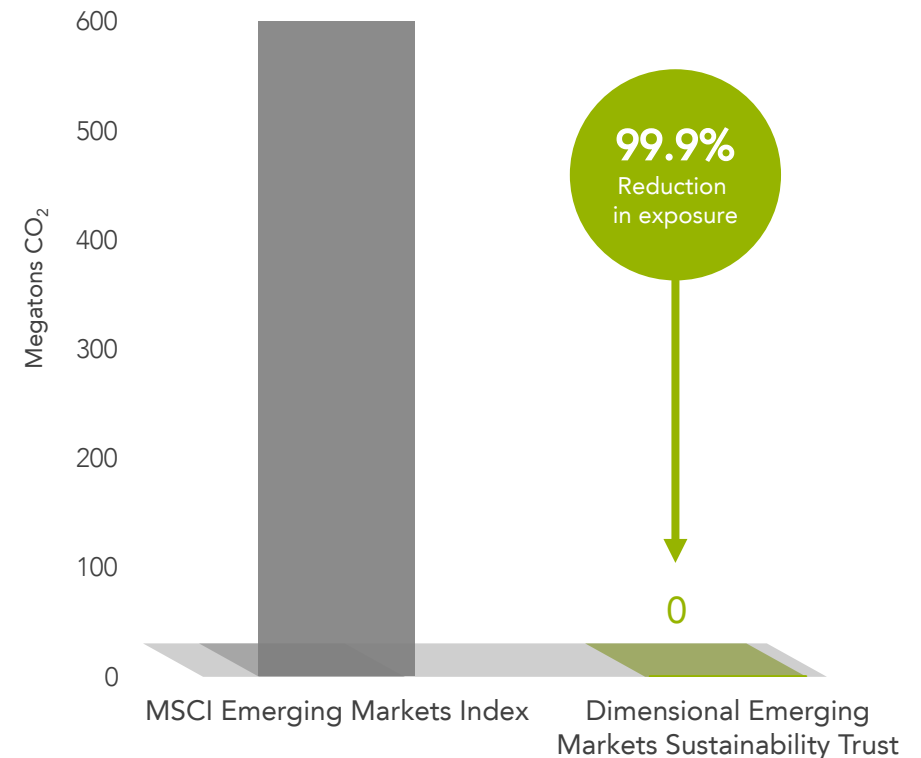
Carbon Footprint

Emissions exposure as at 31 December 2024

Weighted Average Carbon Intensity



Weighted Average Potential Emissions from Reserves



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Carbon Footprint by Sector

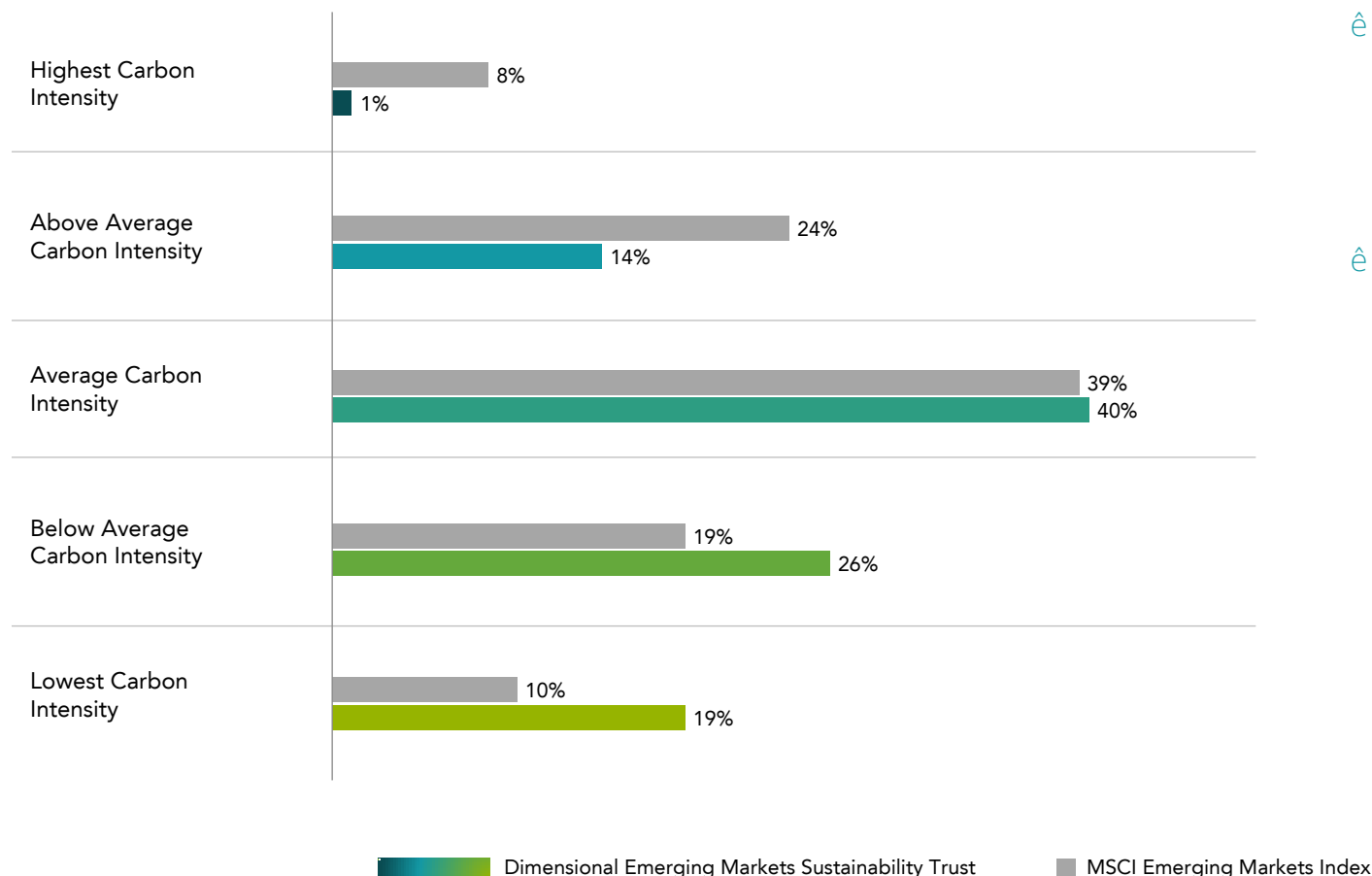
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Sector	Sector Weight (%)		Wtd Avg Carbon Intensity (tCO ₂ e/USD millions sales)		Wtd Avg Potential Emissions from Reserves (MtCO ₂)	
	Dimensional Emerging Markets Sustainability Trust	MSCI Emerging Markets Index	Dimensional Emerging Markets Sustainability Trust	MSCI Emerging Markets Index	Dimensional Emerging Markets Sustainability Trust	MSCI Emerging Markets Index
Communication Services	8.4	9.4	33.1	60.8	—	—
Consumer Discretionary	14.2	13.1	30.5	49.4	—	—
Consumer Staples	4.4	4.8	53.2	100.0	—	—
Energy	1.3	4.6	178.1	657.9	5.3	16,057.0
Financials	20.1	23.7	5.3	13.0	—	—
Health Care	5.7	3.4	64.9	96.5	—	—
Industrials	11.4	6.6	68.3	211.0	—	6.1
Information Technology	22.6	24.3	66.1	111.8	—	—
Materials	6.2	5.7	373.7	1,522.1	—	92.0
Real Estate	3.5	1.7	43.0	85.3	—	—
Utilities	2.3	2.7	217.5	4,597.3	—	797.6
Total			69	308	0	760

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Weight Distribution by Carbon Intensity

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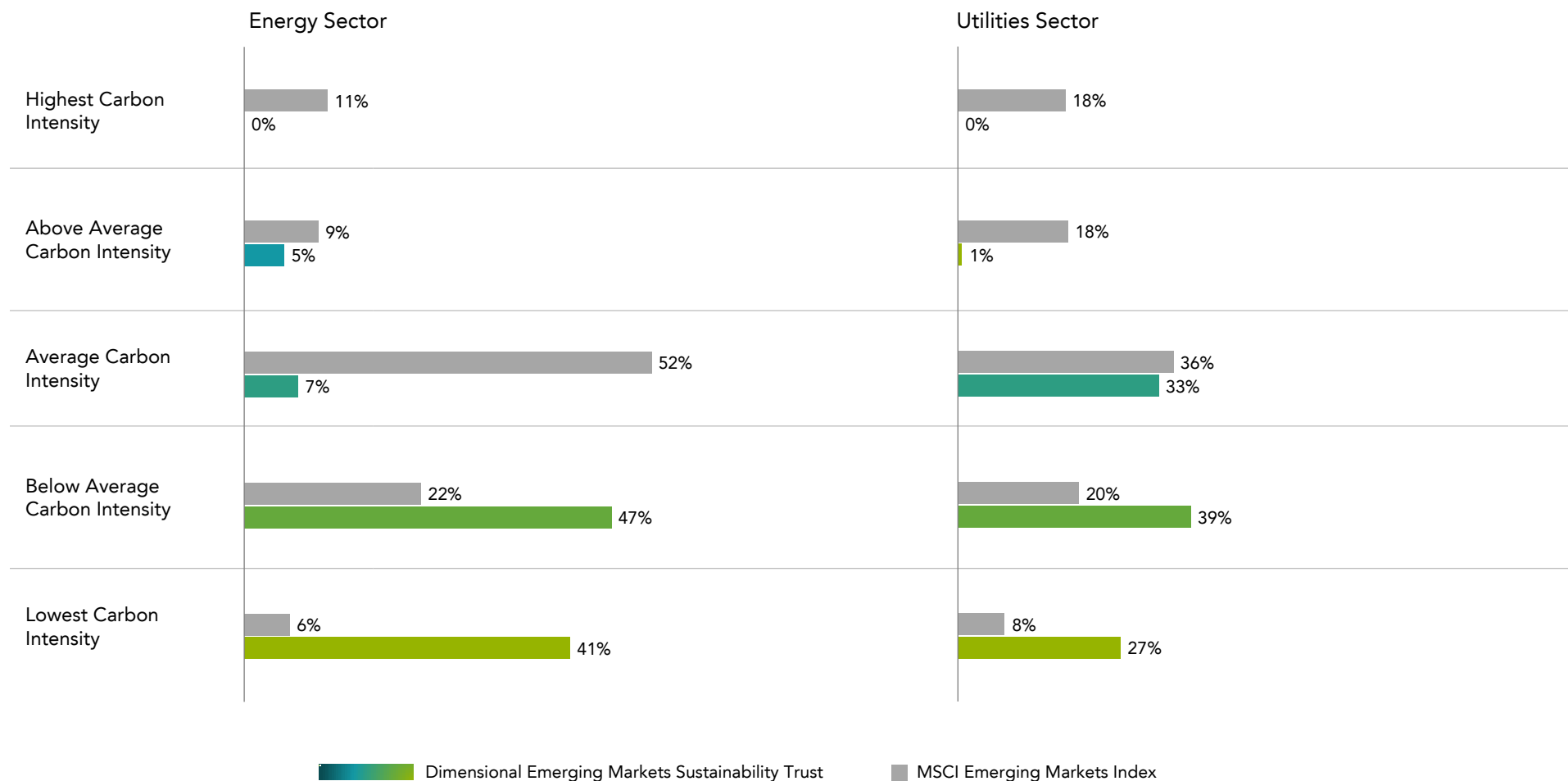
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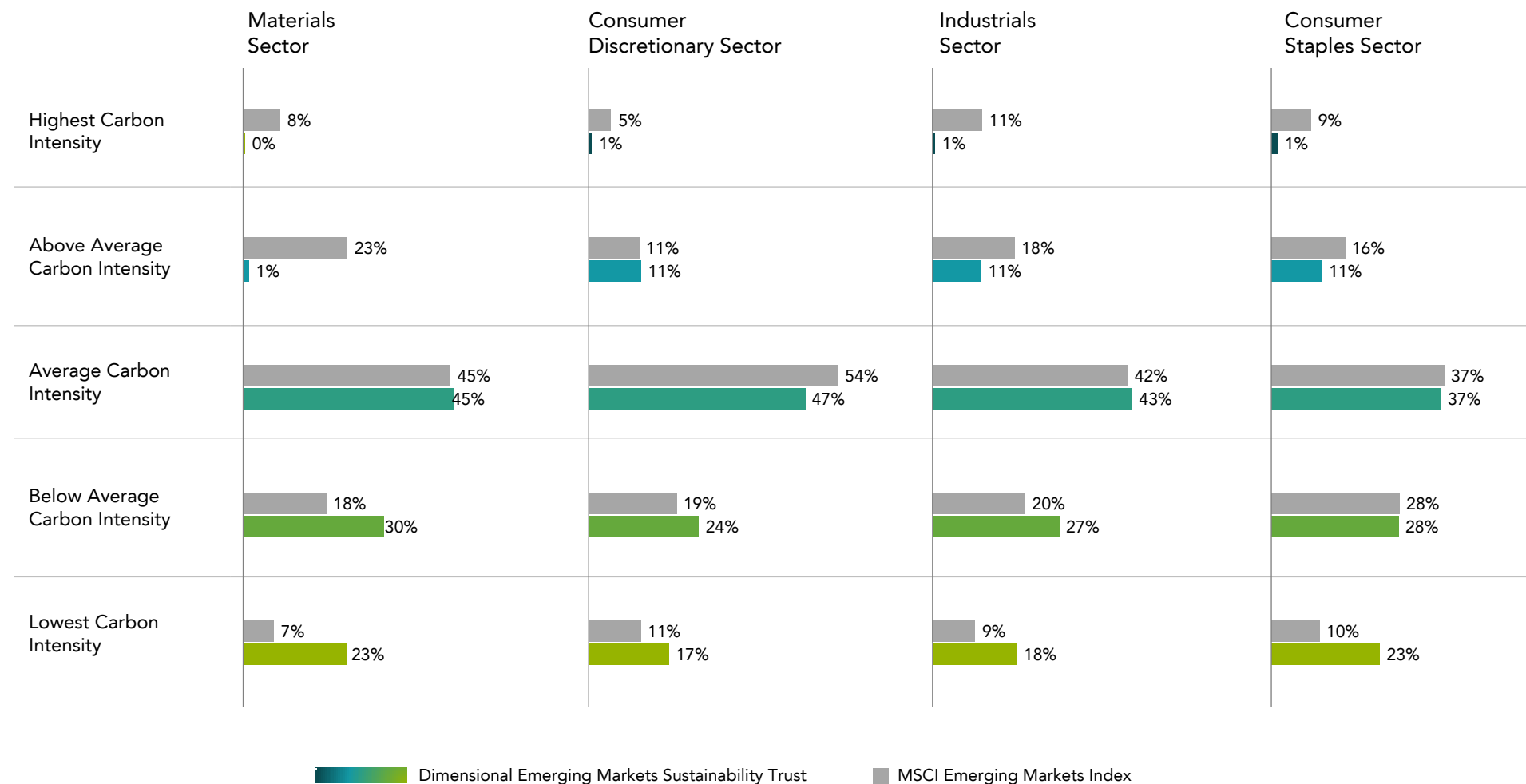
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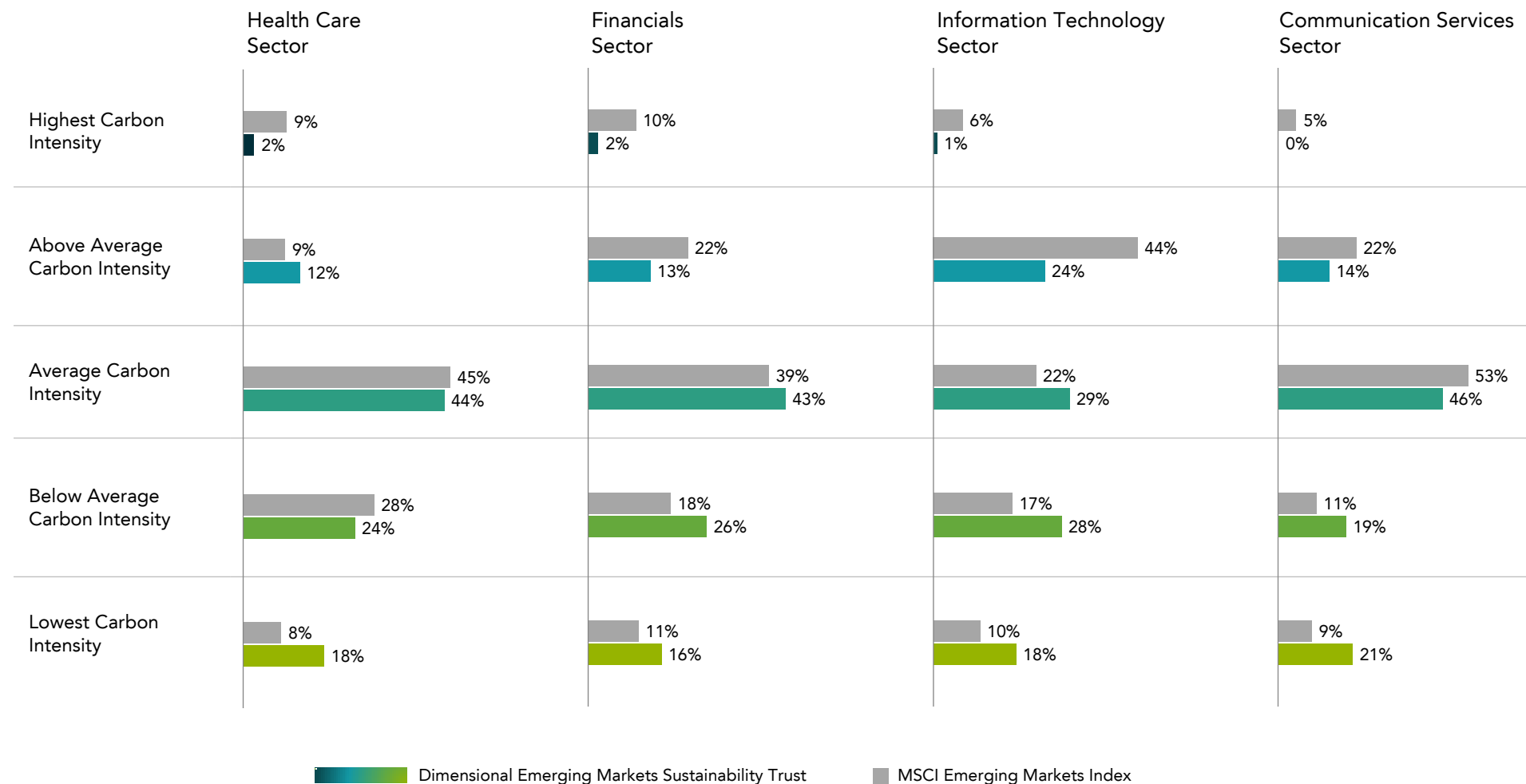
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Weight Distribution by Carbon Intensity

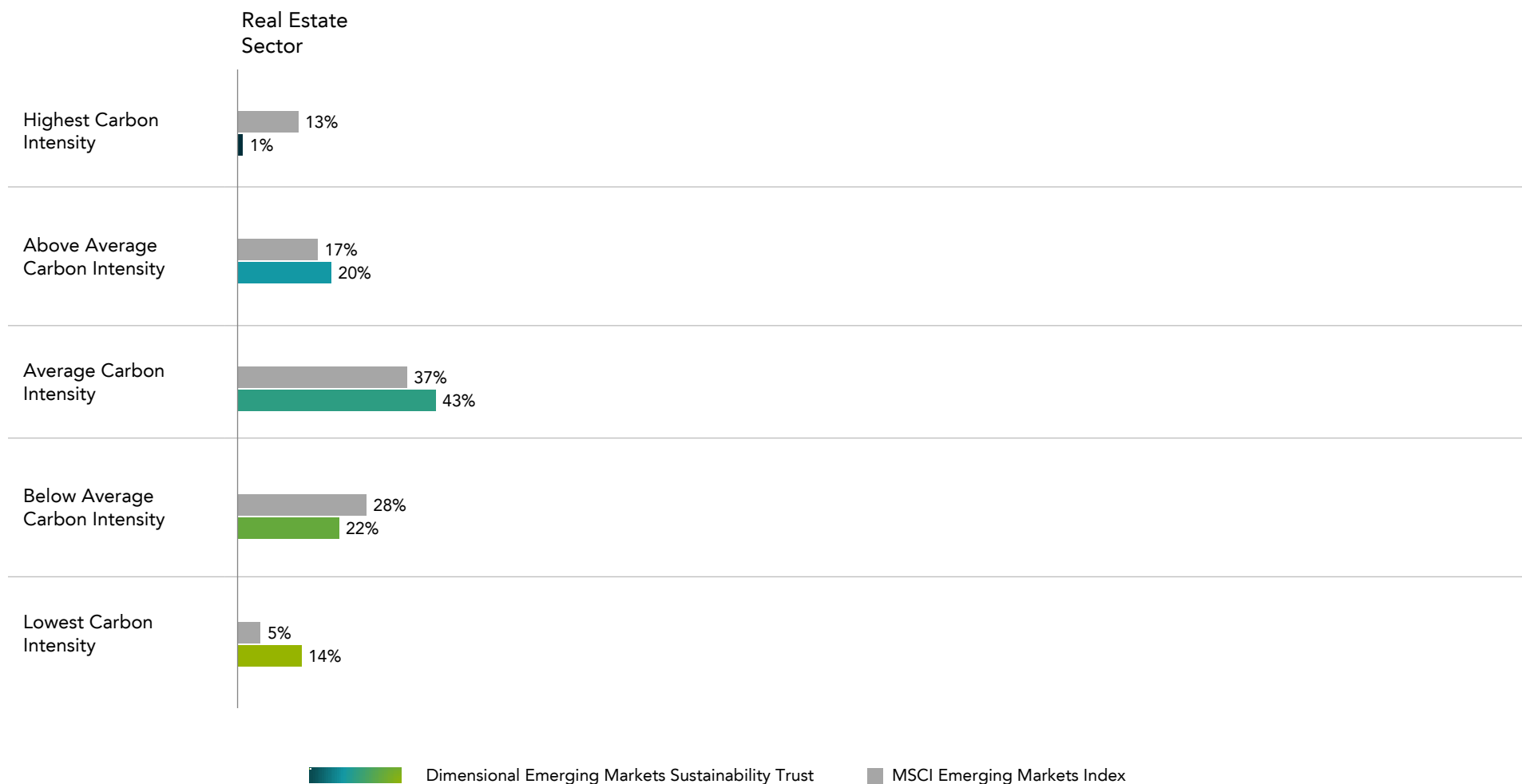
As at 31 December 2024



Please see "Sustainability Data Description and Disclosures" for additional information. Within the portfolio's target market, region, and industry, each company is classified from Lowest Carbon Intensity to Highest Carbon Intensity. The Lowest Carbon Intensity group is defined as approximately the 10% of companies with the lowest carbon intensity. The Below Average 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 carbon intensity within the target market. MSCI data © MSCI 2025, all rights reserved.

Weight Distribution by Carbon Intensity

As at 31 December 2024



Please see "Sustainability Data Description and Disclosures" for additional information. Within the portfolio's target market, region, and industry, each company is classified from Lowest Carbon Intensity to Highest Carbon Intensity. The Lowest Carbon Intensity group is defined as approximately the 10% of companies with the lowest carbon intensity. The Below Average 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 carbon intensity within the target market. MSCI data © MSCI 2025, all rights reserved.

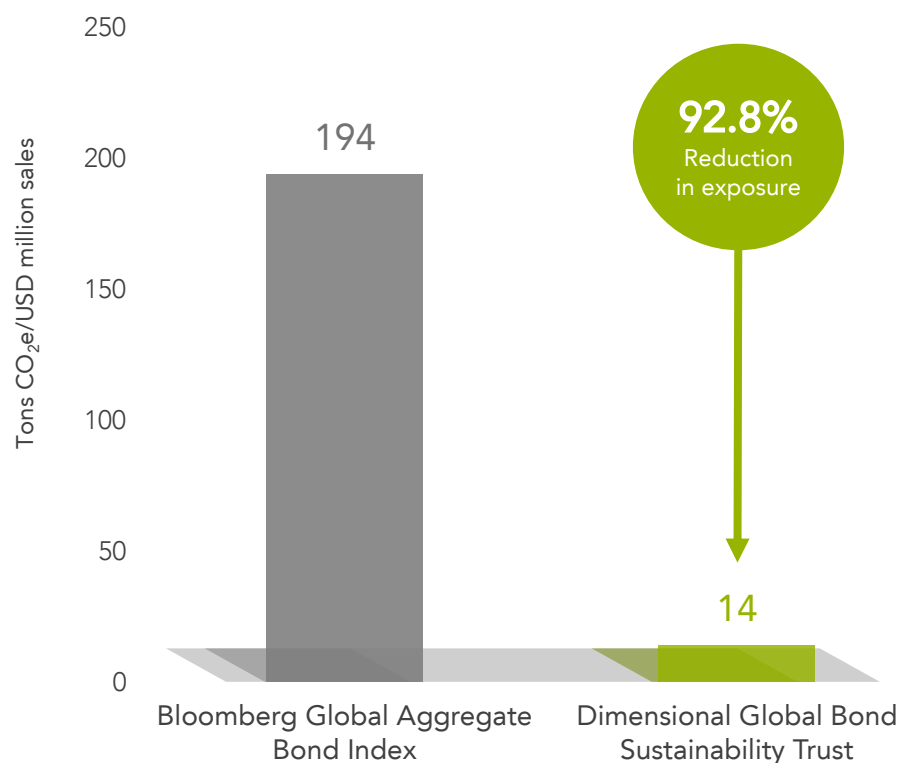
Sustainability Characteristics of Global Bond Sustainability Trust

Carbon Footprint

Emissions exposure as at 31 December 2024

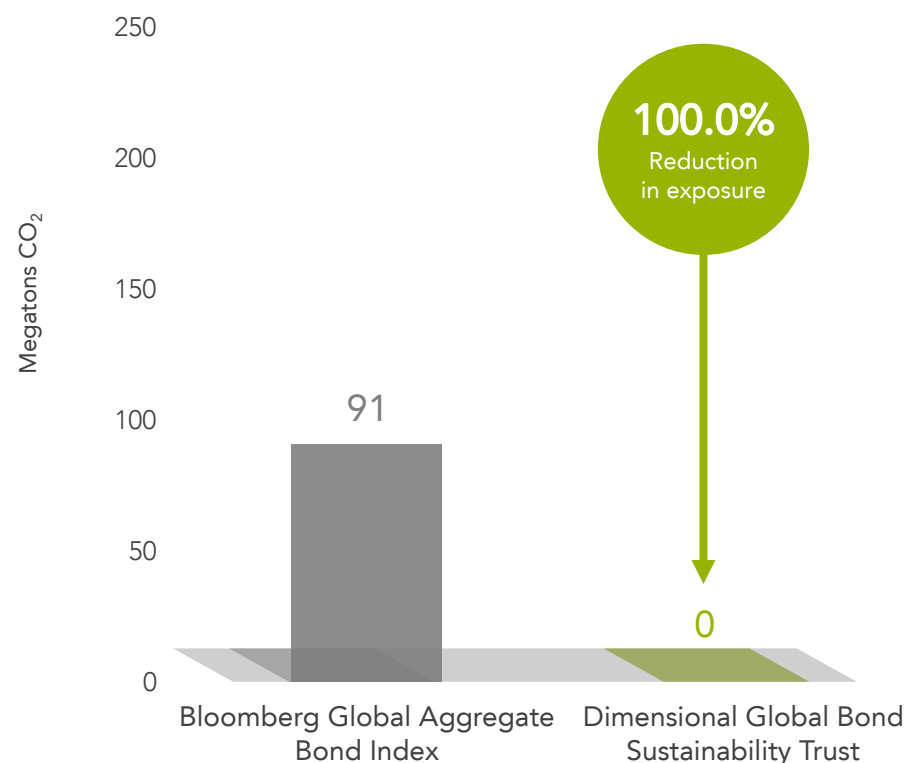
Weighted Average Carbon Intensity

Corporate Bonds Only



Weighted Average Potential Emissions from Reserves

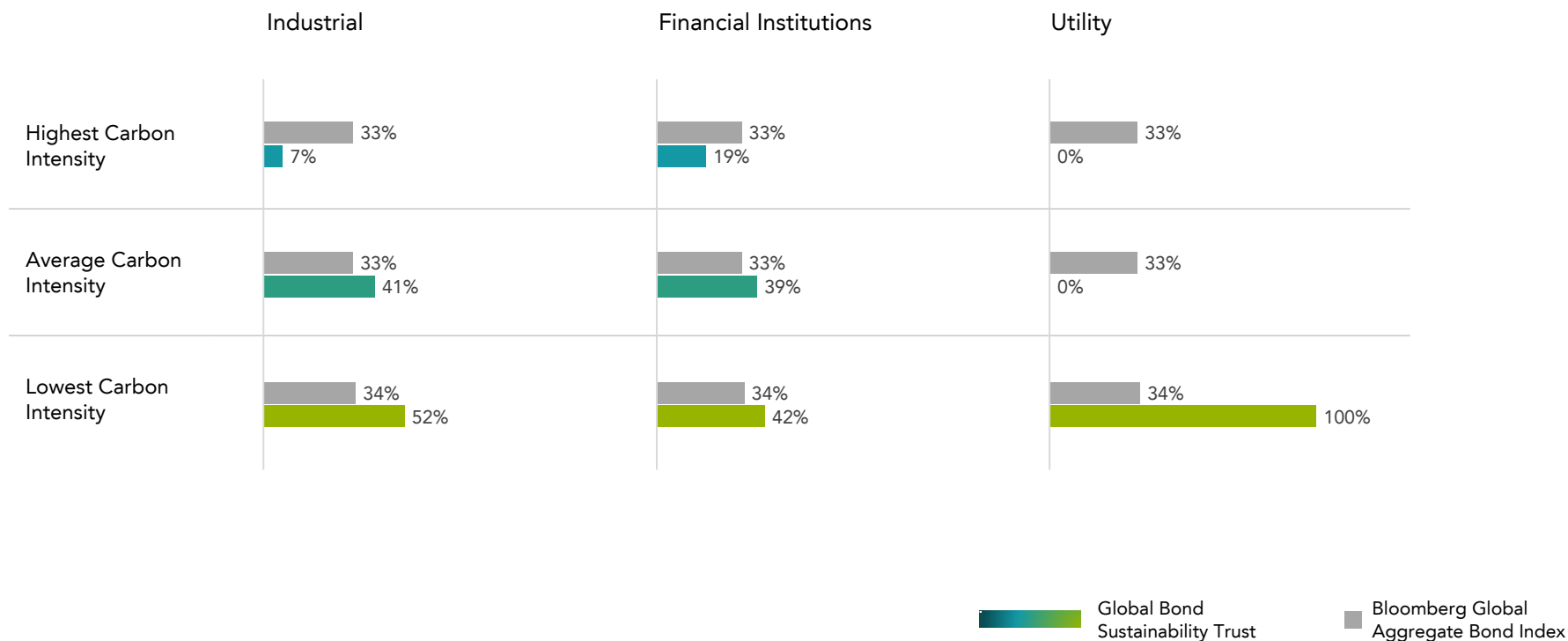
Corporate Bonds Only



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 (CO₂e) normalized by sales in USD (metric tons CO₂e 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 (CO₂), methane (CH₄), nitrous oxide (N₂O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF₆), and nitrogen trifluoride (NF₃). **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. Bloomberg data provided by Bloomberg.

Sector Weight Distribution by Carbon Intensity

As at 31 December 2024

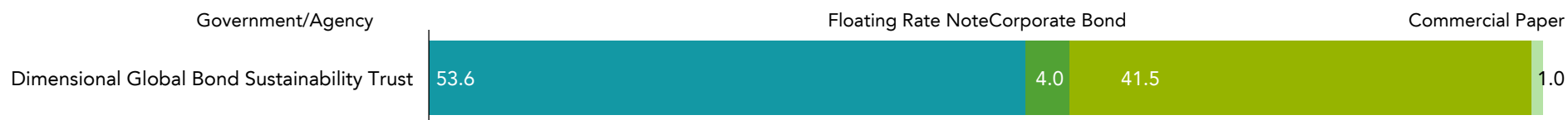


Corporate sectors defined by Barclays class 2 sector classifications for corporate issuers. Please see "Sustainability Data Description and Disclosures" slide for additional information. Please see "Sustainability Data Description and Disclosures" for additional information. Within the portfolio's target market, region, and industry, each company is classified from Lower Carbon Intensity to Higher Carbon Intensity. The Lowest Carbon Intensity group is defined as approximately the third of companies with the lowest carbon intensity. The Average Carbon Intensity group is defined as the next third; and the Higher Carbon Intensity group is defined as approximately the third of companies with the highest carbon intensity. Within the target market. Bloomberg data provided by Bloomberg.

Security Type and Corporate Sector Weights

Characteristics as at 31 December 2024

DISTRIBUTION BY SECURITY TYPE (%)







SECTOR WEIGHTS FOR CORPORATE BONDS (%)



Appendix

Details on Sustainability Considerations

Sustainability Equity Trusts

EMPHASISE MORE SUSTAINABLE COMPANIES			
Goal	Methodology	Portfolio Carbon Footprint Reduction Goal ¹	Measurement
Overweight lower carbon companies relative to peers	 Overweight sector leaders to emphasise best-in-class companies in the fund's eligible investment universe primarily based on carbon intensity. ²	The funds aim to reduce their weighted average carbon intensity exposure relative to their relevant benchmark index by at least 50% for developed and emerging market funds, and 25% for Australian market funds.	The weighted average carbon intensity is measured by using the carbon intensity (tCO ₂ e/USD millions sales) of each company in the fund or in the market and calculating the weighted average by fund or market weight.
	 Underweight sector laggards and exclude from purchase worst-in-class companies in the fund's eligible investment universe ranking in the worst 10% of their sector primarily based on carbon intensity. ²		
Avoid highest carbon companies in the market	 Exclude from purchase the worst 5% of companies in the fund's eligible investment universe based on carbon intensity.	The funds aim to reduce their weighted average potential emissions from reserves relative to their relevant benchmark index by at least 75%.	The weighted average potential emissions from reserves are measured by using the total potential emissions from reserves (MtCO ₂) of each company in the fund or in the market and calculating the weighted average by fund or market weight.
	 Exclude from purchase the worst 5% of companies in the investable universe with the largest fossil fuel reserves based on potential emissions from reserves.		

For more information on these factors please refer to the PDS (including Additional Information Guide). Investors should consider the current PDS in deciding whether to invest in the trusts, or to continue to hold their investments in the trusts.

1. Refer to the Additional Information Guide to the PDS for more information about the Portfolio Carbon Footprint Reduction Goal. The relevant benchmark indexes are S&P/ASX 300 Index for the Dimensional Australian Sustainability Trust, MSCI World ex Australia Index for the Dimensional Global Sustainability Trust and MSCI Emerging Markets Index for the Dimensional Emerging Markets Sustainability Trust.

2. The Sustainability Trusts assess corporate issuers by considering several factors, including carbon intensity, land use and biodiversity, toxic spills and releases, operational waste, and water management, with the vast majority of weight placed on carbon intensity ('Sustainability Factors'). Companies are then ranked based on the Sustainability Factors relative to their sector peers and then excluded, underweighted, overweighted or neutral weighted to seek to achieve or contribute to the Portfolio Carbon Footprint Reduction Goal.

Details on Sustainability Considerations

Sustainability Trusts

APPLY FOCUSED ESG EXCLUSIONS^{1,2}

Type	Topic	Criteria
Environmental	Coal	Ownership of thermal or metallurgical coal reserves or revenue from the mining of thermal coal and its sale to third- parties.
	Factory Farming	Commercial animal husbandry for the purpose of food production. This criteria does not cover organic or free-range farms or fish and other aquaculture animals.
	Palm Oil	>10% of revenue from the production or distribution of palm oil. This criteria does not cover products that use palm oil as an ingredient or component, palm oil derivatives, or fractionated products nor the transportation of palm oil from mill and supply base to refineries.
Social	Controversial Weapons	Production of controversial weapons, such as cluster munitions, landmines, biological weapons, chemical weapons, or depleted uranium weapons, or key intended components of such controversial weapons.
	Nuclear Weapons	Production of nuclear weapons, key intended components of nuclear weapons or delivery platforms capable of deploying nuclear weapons, or providing support services related to nuclear weapons, such as the repair and maintenance of nuclear weapons.
	Tobacco	Production of tobacco products or nicotine-containing products or, >10% of revenue from the distribution or retail of key tobacco products and services. This criteria does not cover products designed as an aid to quit smoking.
	Child Labour	Involvement in severe child labour controversies. Factors that may be considered for determining severity include but are not limited to, a history of involvement in child labour-related legal cases, widespread or egregious instances of child labour, resistance to improved practices, and criticism by NGOs and/or other third-party observers.
	Alcohol	>10% of revenue from the production, distribution, or retail of alcoholic beverages as an intoxicating agent. This criteria does not cover packaging such as bottles, cans, corks or caps.
	Gambling	>10% of revenue from the ownership or operation of gambling facilities.
	Adult Entertainment	>10% of revenue from the production, distribution or retail of pornographic products. This criteria does not cover companies that offer content sharing platforms that are not pornography focused but allow third-party users to upload pornographic content.
	Personal Firearms	Production of firearms (i.e. using an explosive charge as a propellant) intended for civilian use and ammunition for such products, or >20% of revenue from the retail of such firearms and ammunition.
	Private Prisons	Operation or management of, or provision of staffing services to, for-profit correctional and/or detention facilities. This criteria does not cover provision of maintenance of non-management services (including staffing for such services).





For more information on these factors please refer to the PDS (including Additional Information Guide). Investors should consider the current PDS in deciding whether to invest in the trusts, or to continue to hold their investments in the trusts.

1. To implement these exclusions, the Sustainability Trusts seek to (a) avoid purchasing and (b) divest from companies which are directly involved in the above business practices. Indirect involvement, for example through ownership structures or franchising, may not lead to exclusion. Where Dimensional has no indication of involvement, Dimensional will deem there to be no involvement. Should existing holdings, eligible at the time of purchase, subsequently become ineligible, they will be divested within a reasonable period of time considering turnover, liquidity and associated trading costs. In most circumstances, Dimensional normally expects to divest within three months. However, there may be circumstances, such as suspension, delisting or low liquidity, that may cause divesting to take longer.

2. Dimensional may exclude, underweight or overweight specific companies for other reasons, including factors believed to be important to investors interested in sustainability such as excluding companies associated with significant environmental controversies (for example a company involved in a severe fraud relating to environmental standards).

Details on Sustainability Considerations

Sustainability Bond Trusts

EMPHASISE MORE SUSTAINABLE COMPANIES (CORPORATE BONDS) ¹			
Goal	Methodology	Portfolio Carbon Footprint Reduction Goal ²	Measurement
Overweight lower carbon companies relative to peers	 Overweight sector leaders (best tercile) by allocating at least 40% of the fund's corporate bond investments to best-in-class companies based on carbon intensity.	The funds aim to reduce their weighted average carbon intensity exposure relative to their relevant benchmark index by at least 50%.	The weighted average carbon intensity is measured by using the carbon intensity (tCO ₂ e/USD millions sales) of each company in the fund or in the market and calculating the weighted average by fund or market weight.
	 Underweight sector laggards (worst tercile) by allocating less than 25% of the fund's corporate bond investments to worst-in-class companies based on carbon intensity.		
Avoid highest carbon companies in the market	 Exclude from purchase the worst 10% of companies in the fund's eligible investment universe primarily based on carbon intensity. ³		
	 Exclude from purchase companies with the largest fossil fuel reserves based on potential emissions from reserves.		

For more information on these factors please refer to the PDS (including Additional Information Guide). Investors should consider the current PDS in deciding whether to invest in the trusts, or to continue to hold their investments in the trusts.

1. Sustainability considerations are applied to corporate bonds. Exclusions based on carbon intensity and potential emissions from reserves are applied to supranational organizations and agencies. Exposure to treasury, sovereign and local authority debt issued in countries identified as "high-emissions countries" is limited to a maximum of a reference benchmark weight – 5%.

2. Refer to the Additional Information Guide to the PDS for more information about the Portfolio Carbon Footprint Reduction Goal. The Portfolio Carbon Footprint Reduction Goal is measured only with respect to holdings of corporate issuers. The relevant benchmark indexes are Bloomberg Global Aggregate Corporate Index 1-3 Years for the Dimensional Two-Year Sustainability Fixed Interest Trust and the Bloomberg Global Aggregate Bond Index for the Dimensional Global Bond Sustainability Trust.

3. The Sustainability Trusts assess corporate issuers by considering several factors, including carbon intensity, land use and biodiversity, toxic spills and releases, operational waste, and water management, with the vast majority of weight placed on carbon intensity ('Sustainability Factors'). Companies are then ranked based on the Sustainability Factors relative to the applicable universe of securities and then excluded, underweighted, overweighted or neutral weighted to seek to achieve or contribute to the Portfolio Carbon Footprint Reduction Goal.

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.

Use of Sustainability Data

Depending on each Sustainability Consideration, Dimensional may engage one or more third-party service providers (including MSCI ESG Research and ISS) to provide research and/or ratings information related to the Sustainability Considerations with respect to securities in the Sustainability Trust's eligible universe, where information is available from such providers. Although these providers obtain information from sources they consider reliable, none of the providers warrant or guarantee the accuracy and/or completeness of the data. Dimensional's service providers generally seek to prioritise reported data. For issuers where data is not available, Dimensional's service providers may estimate values based on defined estimation and modelling methodologies. This information may be cross-referenced and supplemented by Dimensional in order to create a proprietary data set. Alternatively, data may be created and maintained internally by Dimensional, using reported data or sector information, among others. In such cases, Dimensional may still invest in these issuers. Securities for which data may not be available are typically issued by very small companies, private corporate debt issuers or government-related entities that fall outside the coverage universe of third-party service providers and for which relevant public information is hard to identify manually. From time to time, research and/or ratings data may be incomplete or inaccurate, resulting in certain investments being incorrectly included, excluded or weighted in a Sustainability Trust. Should Dimensional form the view that existing holdings are incorrect, they will be appropriately adjusted within a reasonable period of time considering turnover, liquidity and associate trading costs. In most circumstances, Dimensional normally expects to divest or appropriately adjust weightings within three months. However, there may be circumstances, such as suspension, delisting or low liquidity, that may cause divesting or adjusting to take longer.

Sustainability Considerations are generally reviewed in accordance with updates from third-party service providers where these are used, typically on at least an annual basis where updated data is available. When, upon review, an investment no longer complies with the investment guidelines, Dimensional will generally either divest or make appropriate changes to weightings within a reasonable period of time considering turnover, liquidity, and associated trading costs. In most circumstances, Dimensional normally expects to divest or appropriately adjust weighting within three months. However, there may be circumstances, such as suspension, delisting or low liquidity, that may cause divesting or adjusting to take longer.

Data Provider Disclosure

Certain information incorporated herein has been provided by Institutional Shareholder Services Inc. ("ISS") and by MSCI ESG Research Inc. ("MSCI"). Although Dimensional's information providers, including without limitation, ISS and MSCI and their affiliates (the "Data Providers"), obtain information from sources they consider reliable, none of the Data Providers warrants or guarantees the originality, accuracy, and/or completeness of any data herein. None of the Data Providers makes any express or implied warranties of any kind, and the Data Providers hereby expressly disclaim all warranties of merchantability and fitness for a particular purpose, with respect to any data herein. None of the Data Providers shall have any liability for any errors or omissions in connection with any data herein. Further, without limiting any of the foregoing, in no event shall any of the Data Providers have any liability for any direct, indirect, special, punitive, consequential, or any other damages (including lost profits) even if notified of the possibility of such damages.

Customised Index Composition

	Dimensional World Allocation 30/70 Trust Custom Index ¹	Dimensional World Allocation 50/50 Trust Custom Index ²	Dimensional World Allocation 70/30 Trust Custom Index ³	Dimensional Sustainability World Allocation 70/30 Trust Custom Index ⁴	Dimensional World Equity Trust Custom Index ⁵	Dimensional Sustainability World Equity Trust Custom Index
AUSTRALIAN EQUITY	11.0%	18.0%	25.0%	25.0%	36.0%	36.0%
S&P/ASX 300 Index (Total Return)	11.0%	18.0%	25.0%	25.0%	36.0%	36.0%
INTERNATIONAL EQUITY	19.0%	32.0%	45.0%	45.0%	64.0%	64.0%
MSCI World ex Australia Index (net div.)	8.0%	14.0%	19.5%	19.5%	28.0%	28.0%
MSCI World ex Australia Index (net div., hedged to AUD)	8.0%	14.0%	19.5%	19.5%	28.0%	28.0%
MSCI Emerging Markets Index (net div.)	3.0%	4.0%	6.0%	6.0%	8.0%	8.0%
FIXED INTEREST	70.0%	50.0%	30.0%	30.0%	–	–
FTSE World Government Bond Index 1-5 Years (hedged to AUD)	70.0%	50.0%	–	–	–	–
Bloomberg Global Aggregate Bond Index (hedged to AUD)	–	–	30.0%	30.0%	–	–

Dimensional World Allocation Trusts are not managed with the objective of achieving a particular return relative to a benchmark index. However, to compare the performance of the Trusts with a broad measure of market performance, reference may be made to a combination of market indices based on the strategic asset allocation of the trusts, as indicated in the table.

Investors should note that the composite index is referred to for comparison purposes only. The performance of the Trust may differ significantly from the index.

As at 31 December 2023.

1. Allocation of market indices for Dimensional World Allocation 30/70 Trust Custom Index is from June 2022 onwards. Prior to this date, a different allocation applied including REITs, with the following weights: 2.0% S&P Developed REIT Index (net div.), 7.5% MSCI World ex Australia Index (net div.), 7.5% MSCI World ex Australia Index (net div., hedged to AUD), 2.0% MSCI Emerging Markets Index (net div.) (other allocation weights remain the same).

2. Allocation of market indices for Dimensional World Allocation 50/50 Trust Custom Index is from June 2022 onwards. Prior to this date, a different allocation applied including REITs, with the following weights: 3.5% S&P Developed REIT Index (net div.), 12.5% MSCI World ex Australia Index (net div.), 12.5% MSCI World ex Australia Index (net div., hedged to AUD), 3.5% MSCI Emerging Markets Index (net div.) (other allocation weights remain the same).

3. Allocation of market indices for Dimensional World Allocation 70/30 Trust Custom Index is from June 2022 onwards. Prior to this date, a different allocation applied including REITs, with the following weights: 5.0% S&P Developed REIT Index (net div.), 17.5% MSCI World ex Australia Index (net div.), 17.5% MSCI World ex Australia Index (net div., hedged to AUD), 5.0% MSCI Emerging Markets Index (net div.) (other allocation weights remain the same). The Custom Index was restated in January 2020. Prior to this date, the Index did not incorporate the Bloomberg Global Aggregate Bond Index (hedged to AUD), and instead included the FTSE World Government Bond Index 1-5 Years (hedged to AUD) at 30% weight. Returns were restated to the inception of this Custom Index.

4. Allocation of market indices for Dimensional Sustainability World Allocation 70/30 Trust Custom Index is from August 2021 onwards. Prior to this date, a different allocation applied not including emerging markets, with the following weights: 22.5% MSCI World ex Australia Index (net div.), 22.5% MSCI World ex Australia Index (net div., hedged to AUD), 0.0% MSCI Emerging Markets Index (net div.) (other allocation weights remain the same).

5. Allocation of market indices for Dimensional World Equity Trust Custom Index is from June 2022 onwards. Prior to this date, a different allocation applied including REITs, with the following weights: 7.0% S&P Developed REIT Index (net div.), 25.0% MSCI World ex Australia Index (net div.), 25.0% MSCI World ex Australia Index (net div., hedged to AUD), 7.0% MSCI Emerging Markets Index (net div.) (other allocation weights remain the same).

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Dimensional's Sustainability Trusts Certified as Responsible Investments by RIAA

DIMENSIONAL'S SUSTAINABILITY TRUSTS

- Australian Sustainability Trust
- Global Sustainability Trust Unhedged Class
- Global Sustainability Trust AUD Hedged Class
- Global Sustainability Trust NZD Hedged Class
- Emerging Markets Sustainability Trust
- Global Bond Sustainability Trust AUD Hedged Class
- Global Bond Sustainability Trust NZD Hedged Class
- Two-year Sustainability Fixed Interest Trust AUD Hedged Class
- Two-year Sustainability Fixed Interest Trust NZD Hedged Class
- Sustainability World Allocation 70/30 Trust
- Sustainability World Equity Trust



CERTIFIED BY RIAA

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