
Sustainability Report

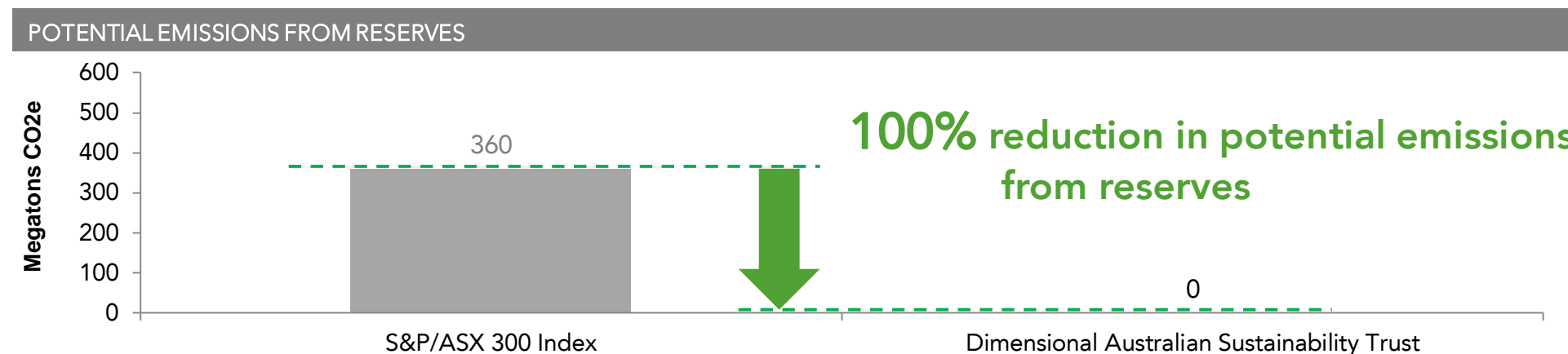
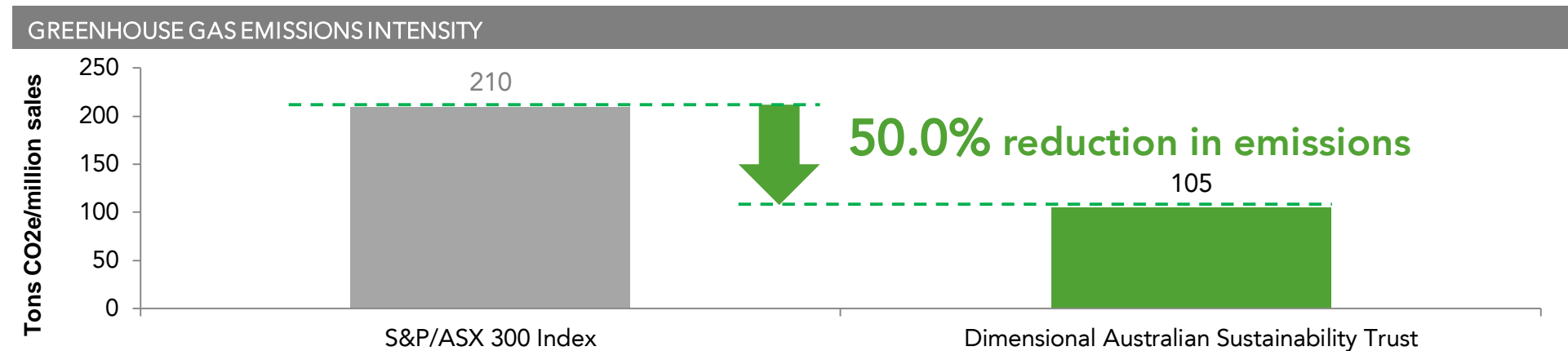
Dimensional Australian Sustainability Trust

As at 30 September, 2020

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Fossil Fuel Smart

Emissions exposure as at 30 September, 2020

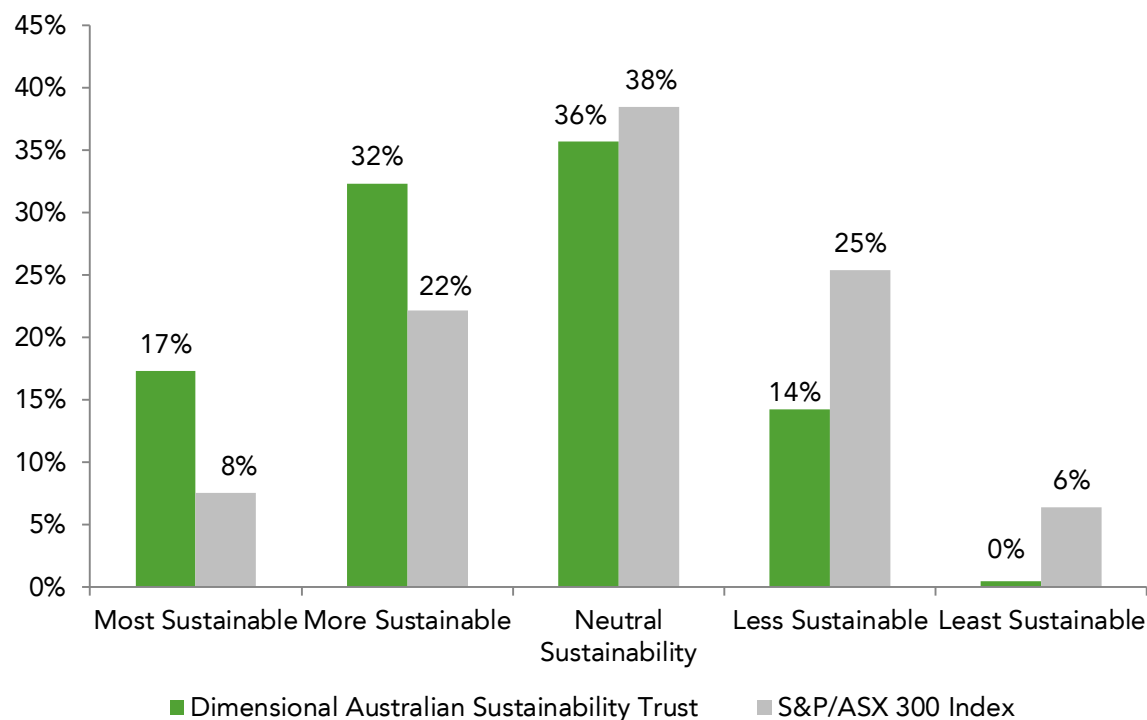


Greenhouse Gas Emissions Intensity represents a company's recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO2e) normalised by sales in USD (metric tons CO2e per USD million sales). Greenhouse gases included are the six gases mandated by the Kyoto Protocol: carbon dioxide (CO2), methane (CH4), nitrous oxide (N2O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), and sulfur hexafluoride (SF6). This methodology is subject to change with data developments or other findings or events. Potential Emissions from Reserves is a theoretical estimate of carbon dioxide produced if a company's reported reserves of oil, gas, and coal were converted to energy, given estimated carbon and energy densities of the respective reserves. Companies are evaluated using estimated Potential Emissions from Reserves divided by Assets in USD. This methodology is subject to change with data developments or other findings or events. Certain information incorporated herein has been provided by Institutional Shareholder Services Inc. ("ISS"), and by MSCI ESG Research Inc. ("ESG"). Although Dimensional Fund Advisors' information providers, including without limitation, ESG and its affiliates (the "ESG Parties"), obtain information from sources they consider reliable, none of the ESG Parties warrants or guarantees the originality, accuracy, and/or completeness of any data herein. None of the ESG Parties makes any express or implied warranties of any kind, and the ESG Parties hereby expressly disclaim all warranties of merchantability and fitness for a particular purpose, with respect to any data herein. None of the ESG Parties shall have any liability for any errors or omissions in connection with any data herein. Further, without limiting any of the foregoing, in no event shall any of the ESG Parties have any liability for any direct, indirect, special, punitive, consequential, or any other damages (including lost profits) even if notified of the possibility of such damages. These Emissions figures are as at the date shown and are subject to change. They are non-binding and indicative only. Investors should consider the current PDS in deciding whether to invest in the trusts, or to continue to hold their investments in the trusts. S&P/ASX data copyright 2020 S&P Dow Jones Indices LLC, a division of S&P Global. All rights reserved.

Weight Distribution by Sustainability Score

As at 30 September, 2020

DIMENSIONAL AUSTRALIAN SUSTAINABILITY TRUST VS. S&P/ASX 300 INDEX



- The portfolio holds a greater weight than the broad market in companies with high and above-average sustainability scores.
- The portfolio holds a lesser weight than the broad market in companies with low or below-average sustainability scores.

The sustainability score of each company is based on sustainability criteria created by Dimensional. The weighting of companies in each sustainability score category (e.g., “Most Sustainable,” “More Sustainable,” “Neutral Sustainability,” “Less Sustainable,” and “Least Sustainable”) is determined by computing breakpoints based on each company’s sustainability score within its respective target market.

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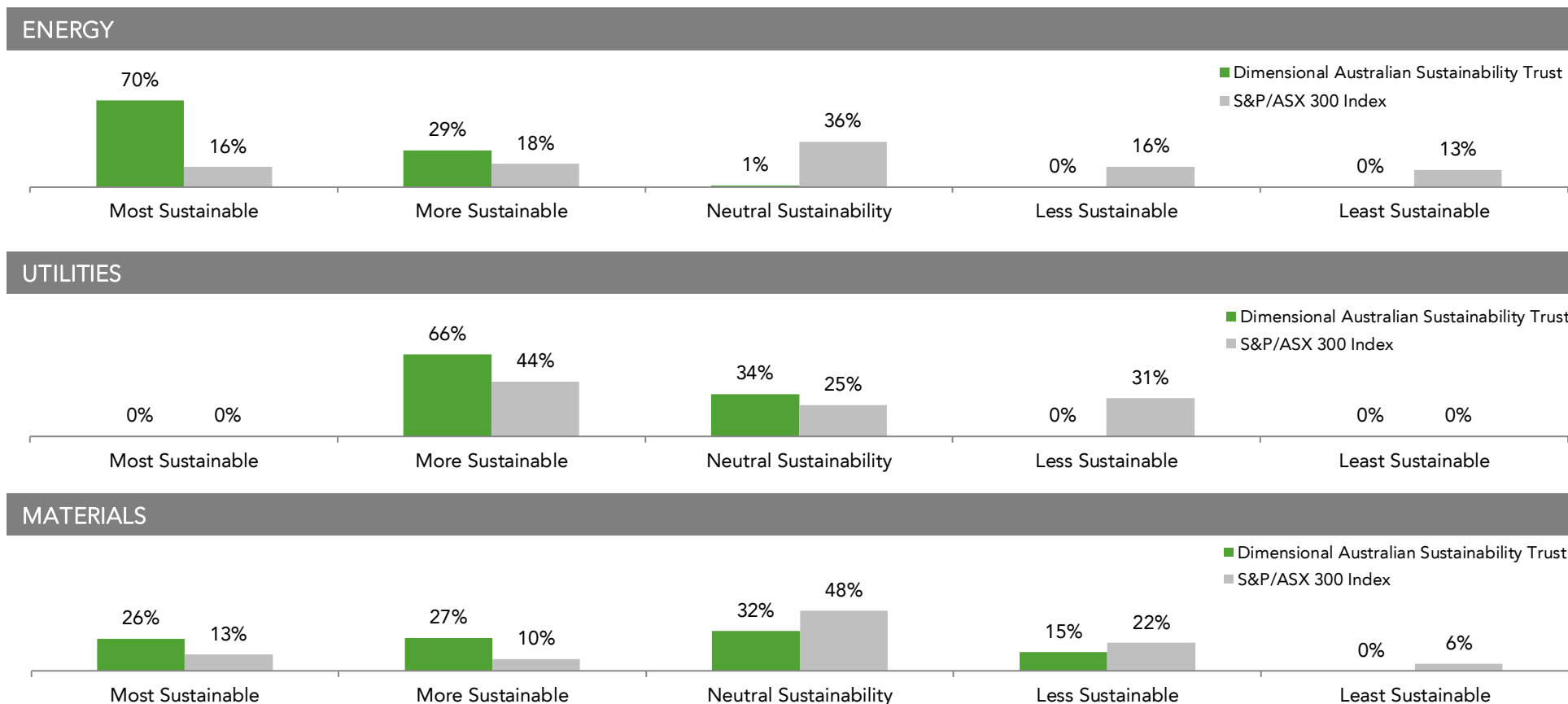
Sector Allocations

As at 30 September, 2020

PORTFOLIO WEIGHTS (%)	
	DIMENSIONAL AUSTRALIAN SUSTAINABILITY TRUST
Financials	22.4%
Materials	20.4%
Consumer Discretionary	9.9%
Health Care	9.8%
Industrials	9.8%
Real Estate	8.1%
Communication Services	6.5%
Consumer Staples	5.1%
Information Technology	4.8%
Energy	2.5%
Utilities	0.7%
Other	—

Weight Distribution by Sustainability Score

As at 30 September, 2020

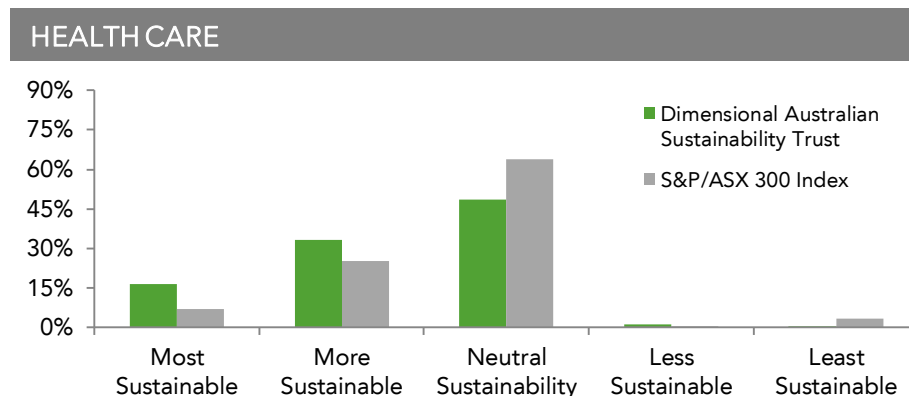
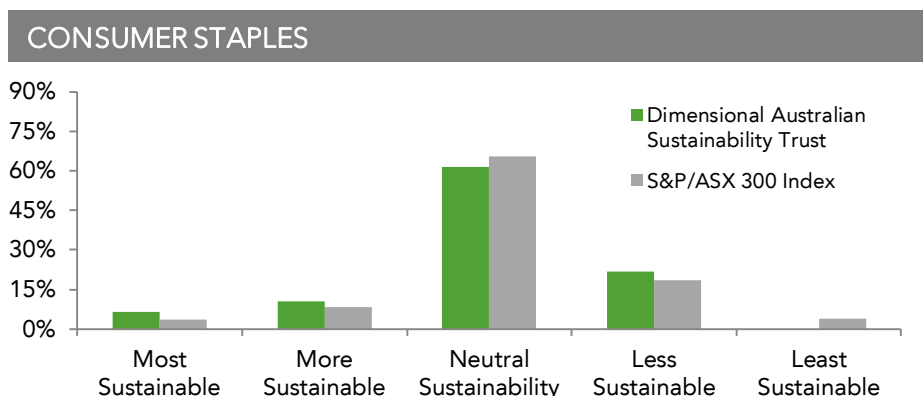
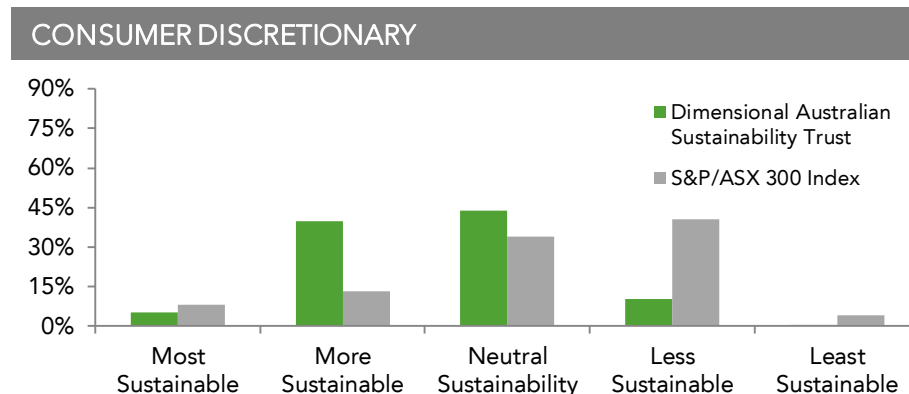
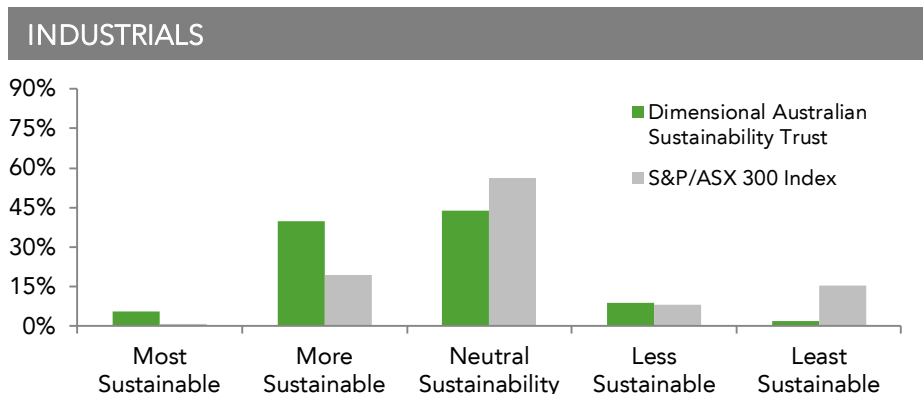


The sustainability score of each company is based on sustainability criteria created by Dimensional. The weighting of companies in each sustainability score category (e.g., "Most Sustainable," "More Sustainable," "Neutral Sustainability," "Less Sustainable," and "Least Sustainable") is determined by computing breakpoints based on each company's sustainability score within its respective target market.

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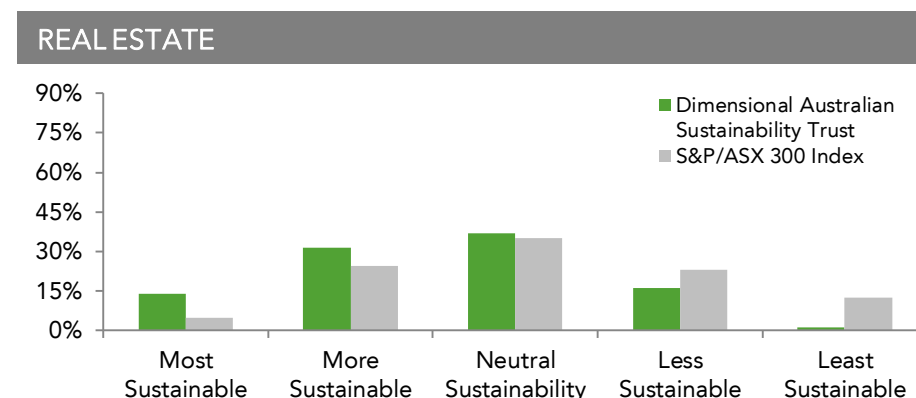
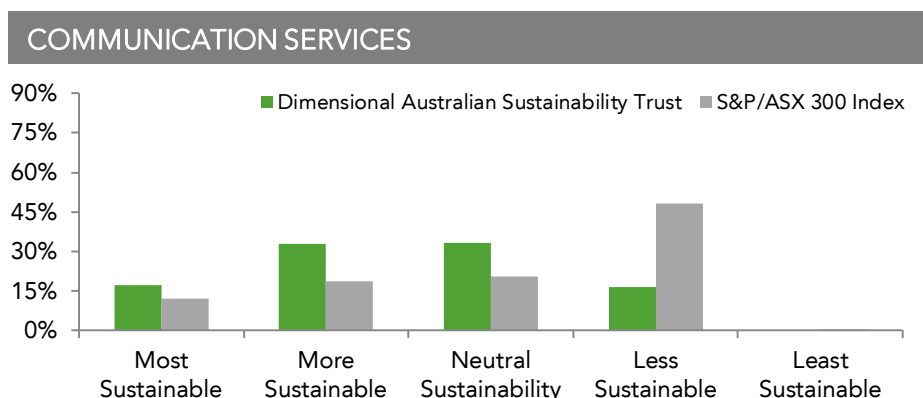
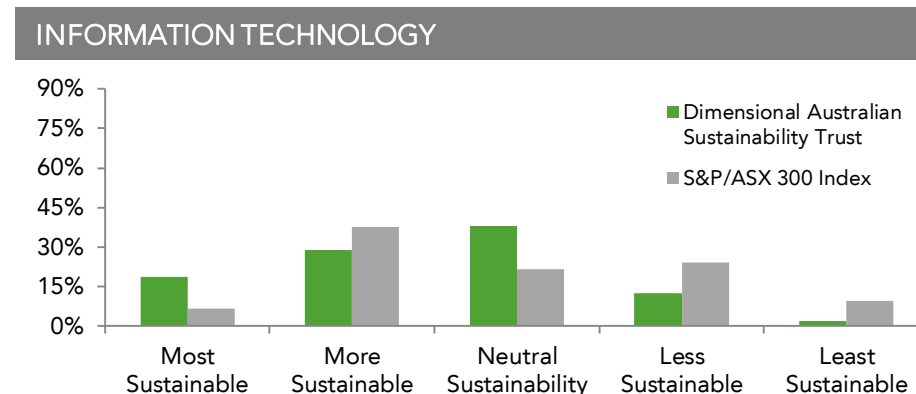
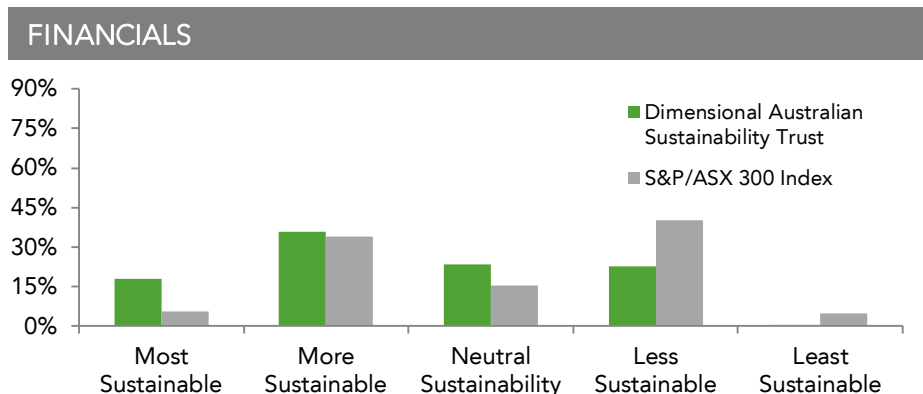


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Emissions by Sector

As at 30 September, 2020

DIMENSIONAL AUSTRALIAN SUSTAINABILITY TRUST

Sector	Sector Weight	GHG Emissions Intensity	Potential Emissions From Reserves
Energy	2.5%	82.8	0.0
Materials	20.4%	359.7	0.0
Industrials	9.8%	50.3	0.0
Consumer Discretionary	9.9%	38.0	0.0
Consumer Staples	5.1%	58.5	0.0
Health Care	9.8%	29.6	0.0
Financials	22.4%	3.0	0.0
Information Technology	4.8%	10.3	0.0
Communication Services	6.5%	26.5	0.0
Utilities	0.7%	966.7	0.0
Real Estate	8.1%	61.9	0.0
Total	100%	105	0

S&P/ASX 300 INDEX

Sector	Sector Weight	GHG Emissions Intensity	Potential Emissions From Reserves
Energy	3.4%	782.8	203.9
Materials	20.0%	533.1	1,648.0
Industrials	7.8%	150.8	3.2
Consumer Discretionary	7.8%	60.8	0.0
Consumer Staples	6.3%	65.6	0.0
Health Care	12.2%	39.4	0.0
Financials	25.2%	4.5	0.0
Information Technology	4.3%	133.4	0.0
Communication Services	4.1%	41.9	0.0
Utilities	1.7%	2,106.7	1,401.0
Real Estate	7.3%	102.7	0.0
Total	100%	210	360

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Appendix

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