
Sustainability Report

Dimensional Global Bond Sustainability Trust

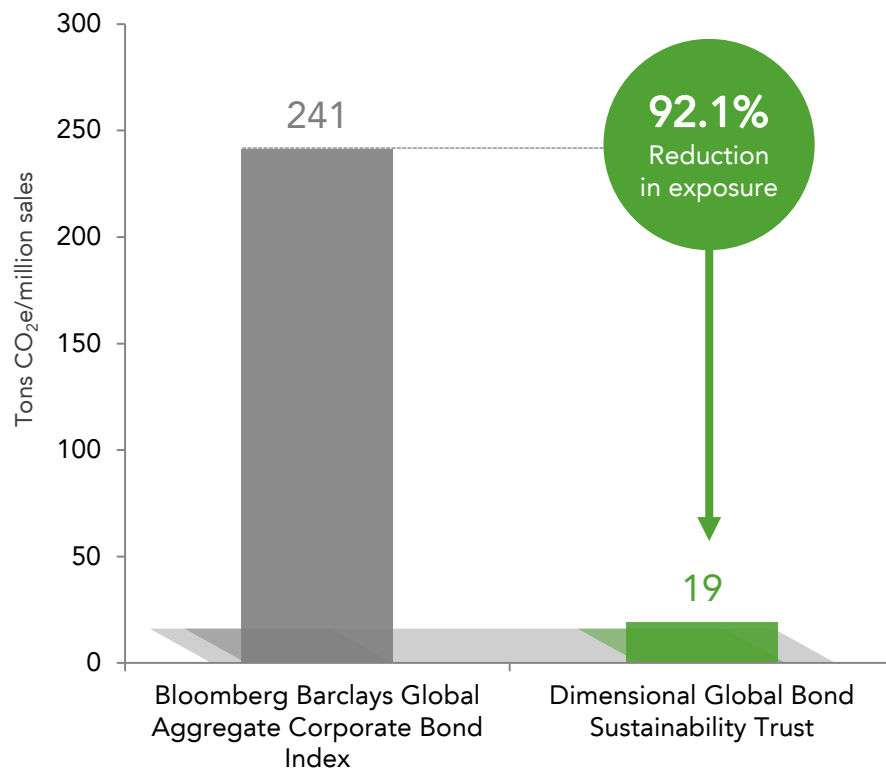
As at 31 March, 2021

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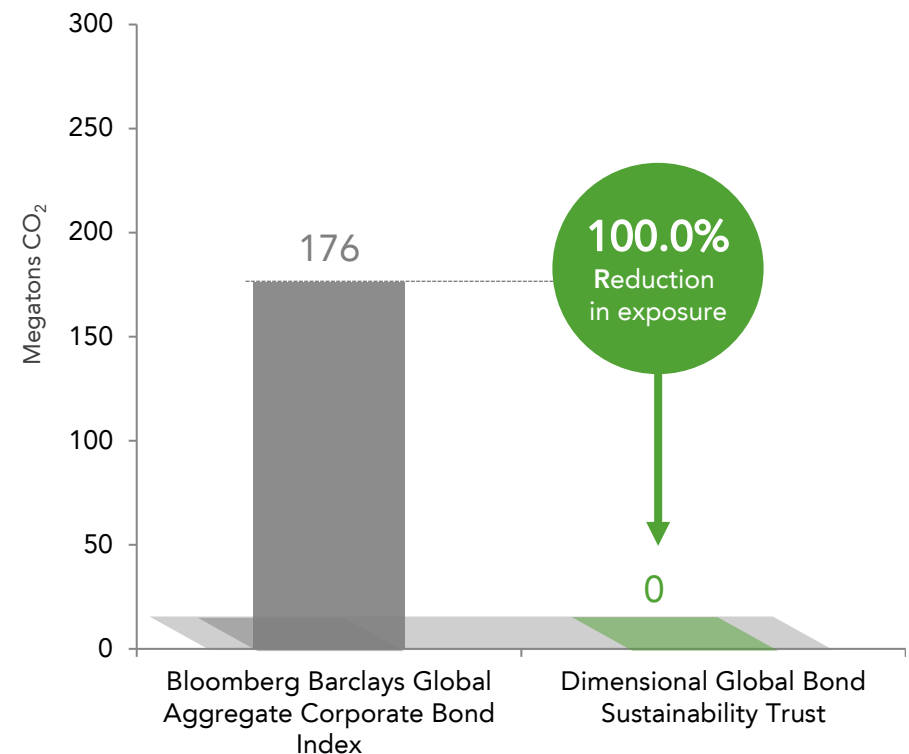
Reduced Emissions Exposure

Emissions exposure as at 31 March, 2021

GREENHOUSE GAS EMISSIONS INTENSITY



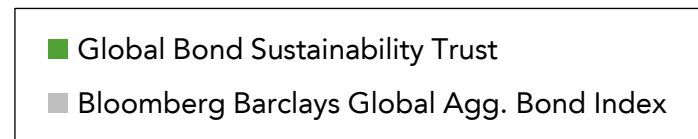
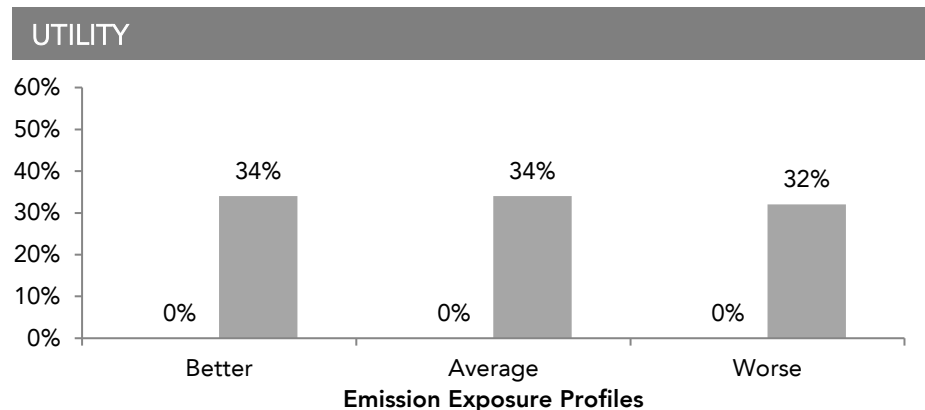
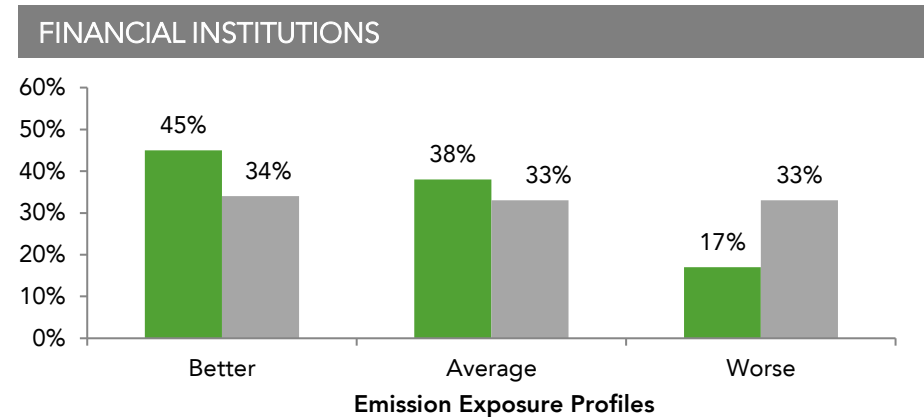
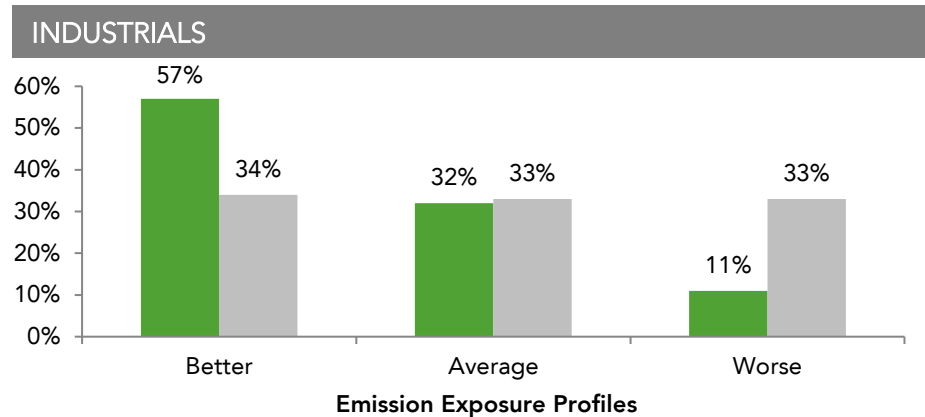
POTENTIAL EMISSIONS FROM RESERVES



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) normalized by sales in USD (metric tons CO₂e per USD million sales). Greenhouse gases included are the seven gases mandated by the Kyoto Protocol: carbon dioxide (CO₂), methane (CH₄), nitrous oxide (N₂O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), sulfur hexafluoride (SF₆), and nitrogen trifluoride (NF₃). This methodology is subject to change with data developments or other findings or events. Potential Emissions from Reserves is a theoretical estimate of carbon dioxide produced if a company's reported reserves of oil, gas, and coal were converted to energy, given estimated carbon and energy densities of the respective reserves. This methodology is subject to change with data developments or other findings or events. 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. Bloomberg Barclays data provided by Bloomberg Finance L.P.

Corporate Sectors by Emission Profiles

As at 31 March, 2021



Corporate sectors defined by Barclays class 2 sector classifications for corporate issuers. Emission exposure profile categories ("Better Emission Profiles", "Average Emission Profiles", "Worse Emission Profiles") are created by Dimensional and determined by ranking corporate issuers of the Bloomberg Barclays Global Aggregate Bond Index by greenhouse gas emissions intensity and grouping securities into thirds by percent of market value. Weights for the Global Sustainability Fixed Income Portfolio represent the percentage of the Portfolio's holdings in the emissions profile category for the respective sector. 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 Portfolio Weights 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. Bloomberg Barclays data provided by Bloomberg. "Bloomberg Barclays Global Agg. Bond Index" shown in charts is the Bloomberg Barclays Global Aggregate Bond Index (hedged to AUD). Indices cannot be invested into directly.

Security Type and Corporate Sector Weights

Characteristics as of 31 March 2021

DISTRIBUTION BY SECURITY TYPE (%)



SECTOR WEIGHTS FOR CORPORATE BONDS (%)



Appendix

Disclosure & Disclaimer

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