
Sustainability Report

Dimensional Global Bond Sustainability Trust

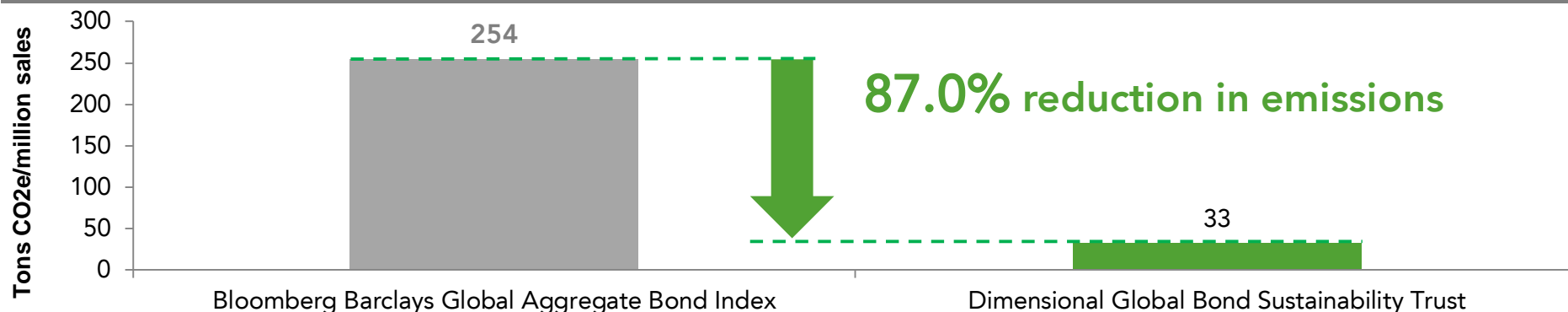
As at 30 September, 2020

This material is issued by DFA Australia Limited (AFS License No. 238093, ABN 46 065 937 671). This material is provided for information only. No account has been taken of the objectives, financial situation or needs of any particular person. Accordingly, to the extent this material constitutes general financial product advice, investors should, before acting on the advice, consider the appropriateness of the advice, having regard to the investor's objectives, financial situation and needs. Any opinions expressed in this material reflect our judgment at the date of publication and are subject to change. Environmental and social screens may limit investment opportunities for the fund.

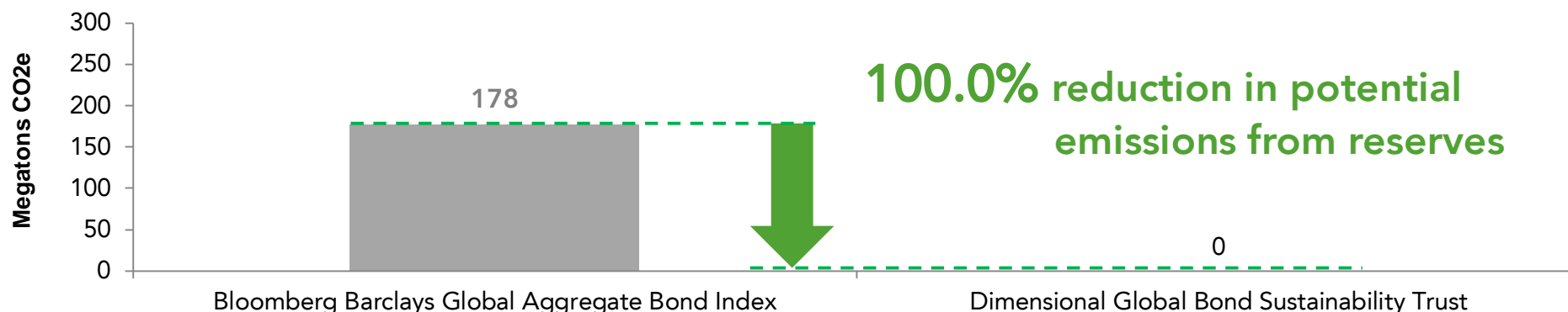
Fossil Fuel Smart

Emissions exposure as at 30 September, 2020

GREENHOUSE GAS EMISSIONS INTENSITY (CORPORATE BONDS ONLY)



POTENTIAL EMISSIONS FROM RESERVES (CORPORATE BONDS ONLY)

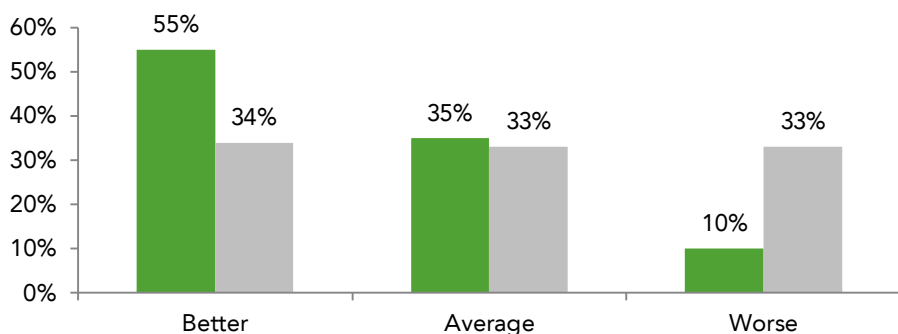


Greenhouse Gas Emissions Intensity represents a company's recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO2e) normalised by sales in USD (metric tons CO2e per USD million sales). Greenhouse gases included are the six gases 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. Bloomberg Barclays data provided by Bloomberg Finance L.P.

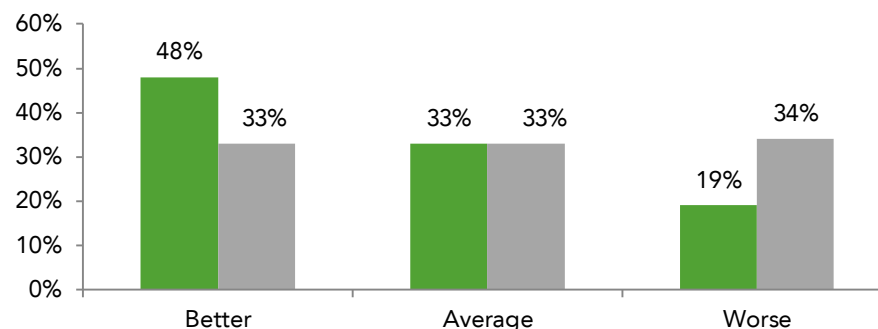
Weight Distribution by Greenhouse Gas Emissions Intensity

As at 30 September, 2020

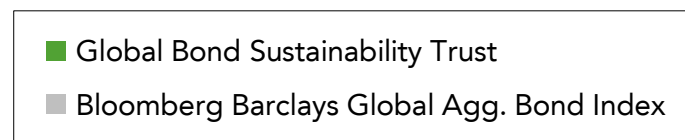
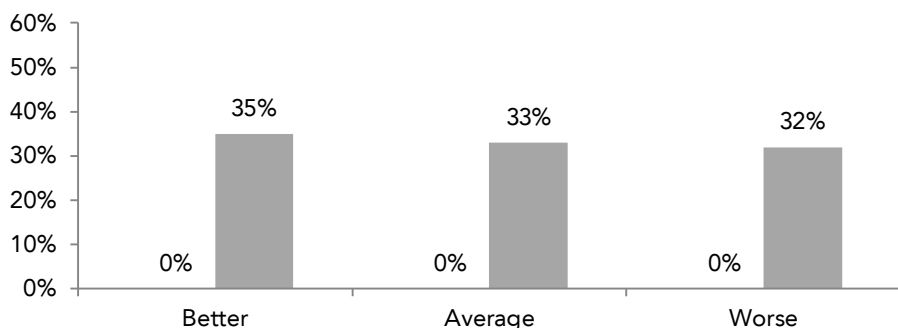
INDUSTRIALS



FINANCIAL INSTITUTIONS



UTILITY



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,” “Above Average,” “Average,” “Below Average,” and “Least Sustainable”) is determined by computing breakpoints based on each company’s sustainability score within its respective target market.

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 NZD). Indices cannot be invested into directly.

Security Type and Corporate Sector Weights

Characteristics as of 30 September 2020

DISTRIBUTION BY SECURITY TYPE (%)



SECTOR WEIGHTS FOR CORPORATE BONDS (%)



Appendix

Disclosure & Disclaimer

The issuer of this document is DFA Australia Limited (AFS License No.238093, ABN 46 065 937 671). This material is provided for information only. No account has been taken of the objectives, financial situation, or needs of any particular person. Accordingly, to the extent this material constitutes general financial product advice, investors should, before acting on the advice, consider the appropriateness of the advice, having regard to the investor's objectives, financial situation, and needs.

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. This methodology is subject to change with data developments or other findings or events.

This is not an offer or recommendation to buy or sell securities or other financial products, nor a solicitation for deposits or other business, whether directly or indirectly. Any opinions expressed in this publication reflect our judgment at the date of publication and are subject to change.

A Product Disclosure Statement (PDS) for the Dimensional Wholesale Trusts, under which offers to invest in these trusts are made, is available from DFA Australia Limited or by download from our website at www.dimensional.com.au. Investors should consider the current PDS in deciding whether to invest in the trusts, or to continue to hold their investments in the trusts.