
Sustainability Report

Dimensional Sustainability World Allocation 70/30 Trust

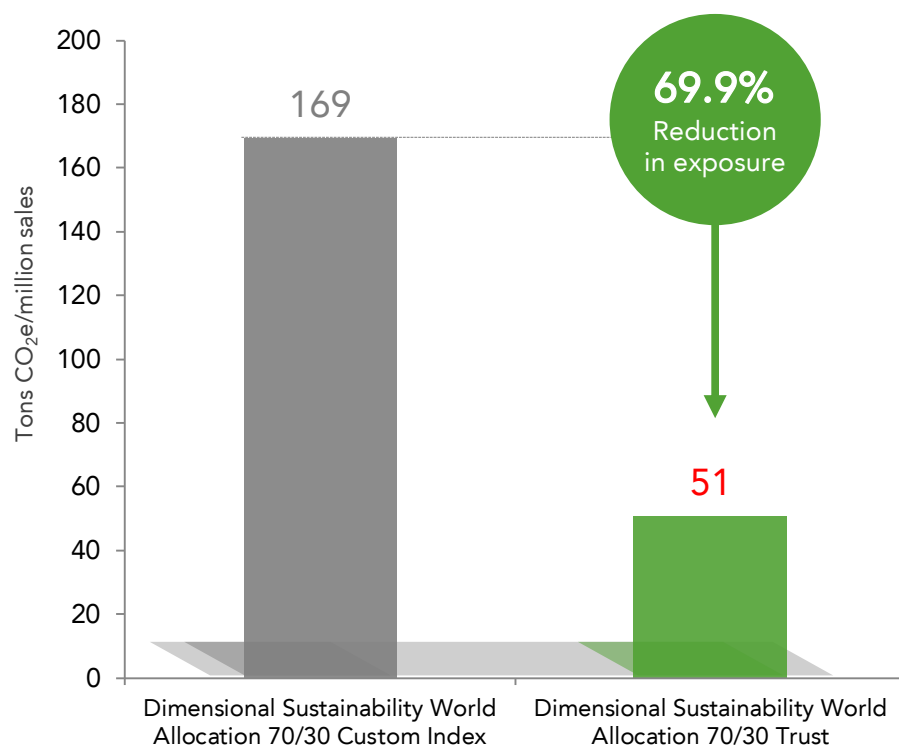
As at 31 December, 2020

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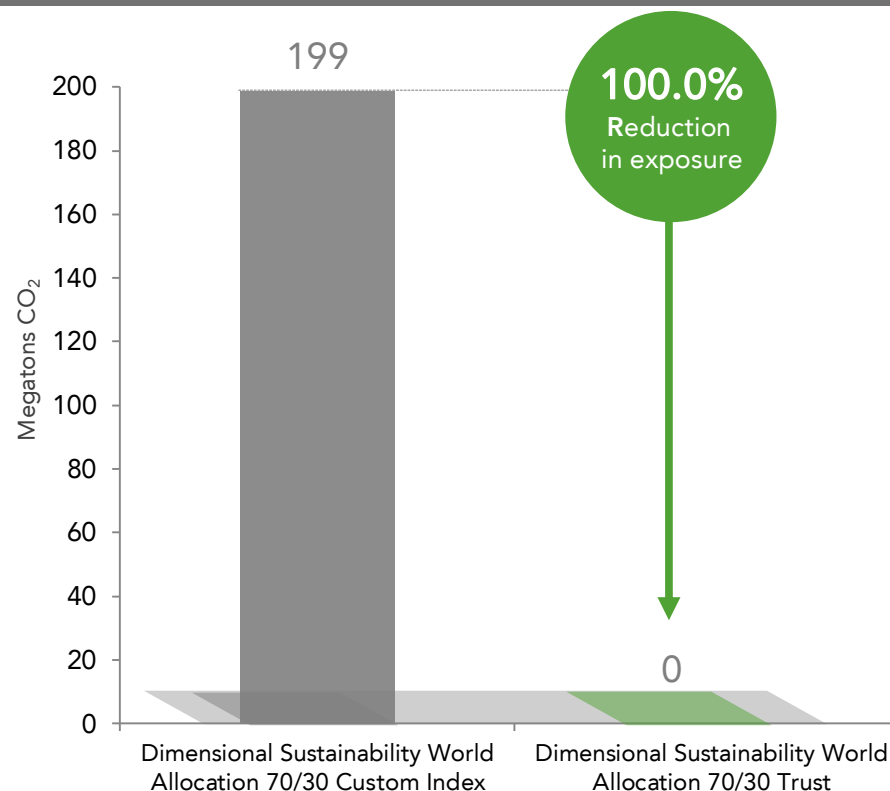
Reduced Emissions Exposure

Emissions exposure as at 31 December, 2020

GREENHOUSE GAS EMISSIONS INTENSITY



POTENTIAL EMISSIONS FROM RESERVES



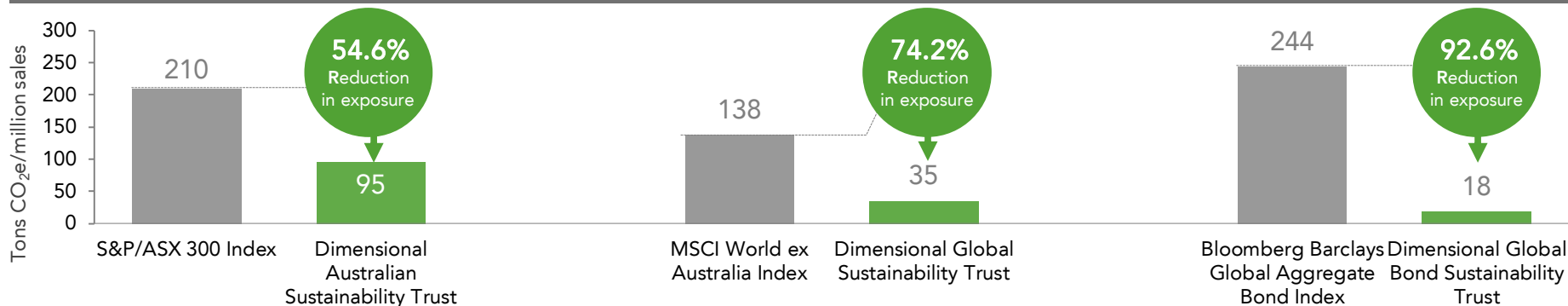
Greenhouse Gas Emissions Intensity represents a company's recently reported or estimated Scope 1 (direct) + Scope 2 (indirect) greenhouse gas emissions in carbon dioxide equivalents (CO₂e) normalized by sales in USD (metric tons CO₂e per USD million sales). Greenhouse gases included are the seven gases 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. MSCI data copyright MSCI 2021, all rights reserved.

Sustainability Characteristics of Underlying Trusts

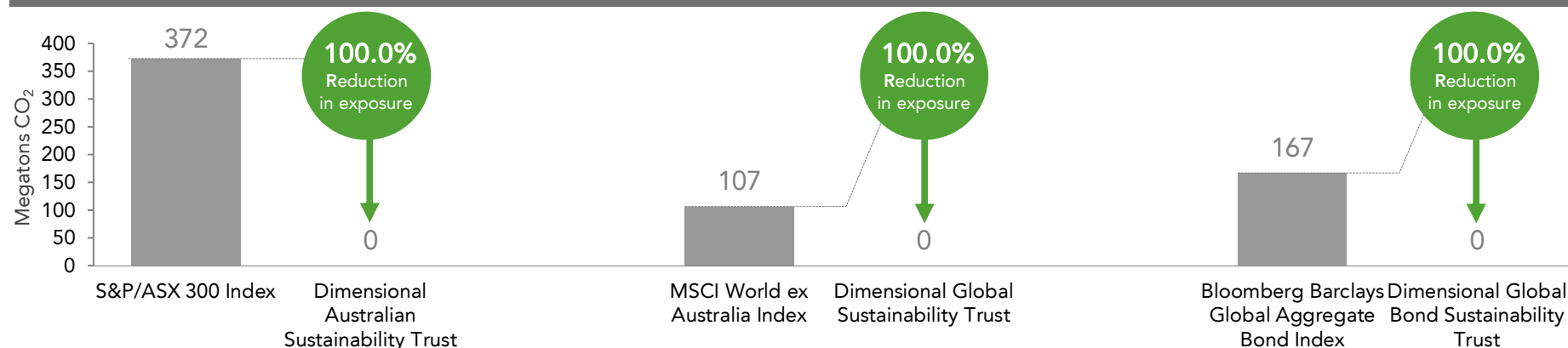
Reduced Emissions Exposure

Emissions exposure as at 31 December 2020

GREENHOUSE GAS EMISSIONS INTENSITY



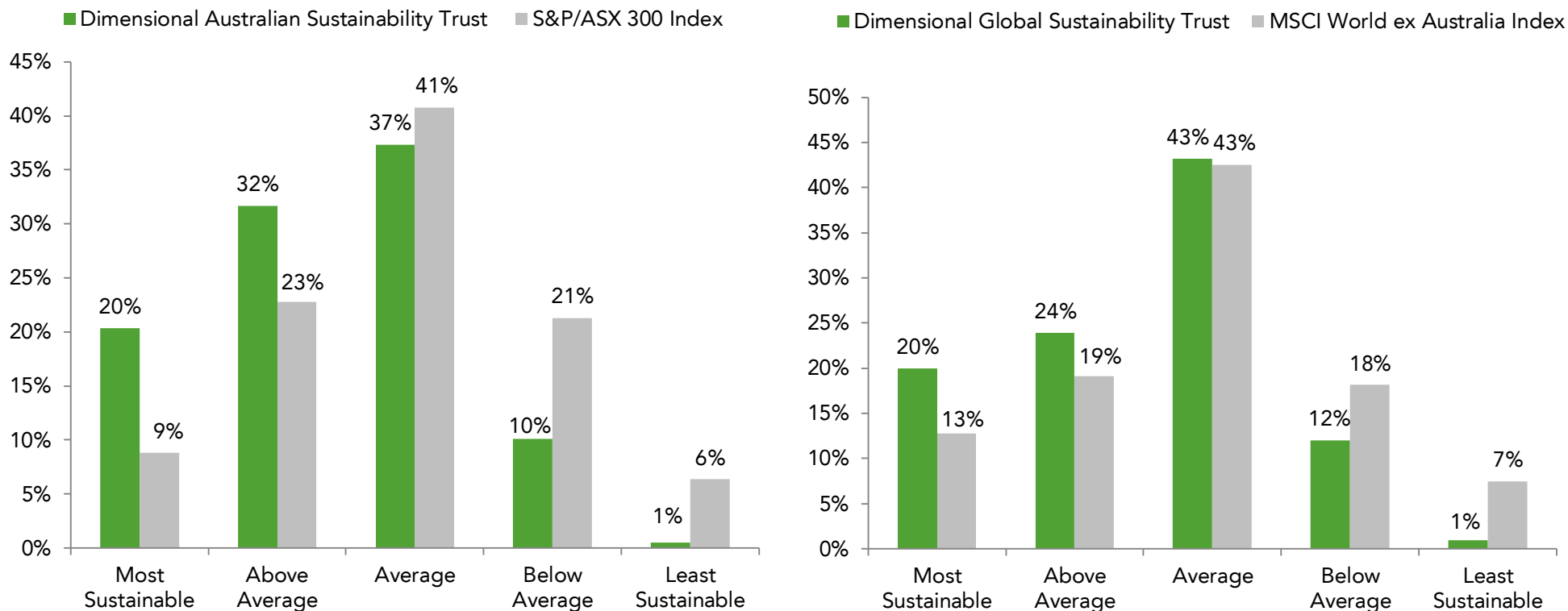
POTENTIAL EMISSIONS FROM RESERVES



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. S&P/ASX data copyright 2021 S&P Dow Jones Indices LLC, a division of S&P Global. All rights reserved. MSCI data copyright MSCI 2021, all rights reserved. Bloomberg Barclays data provided by Bloomberg Finance L.P.

Weight Distribution by Sustainability Score

As at 31 December 2020

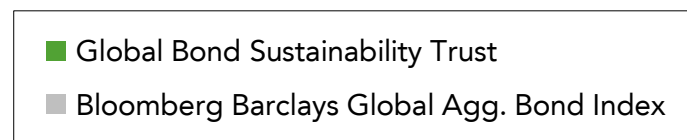
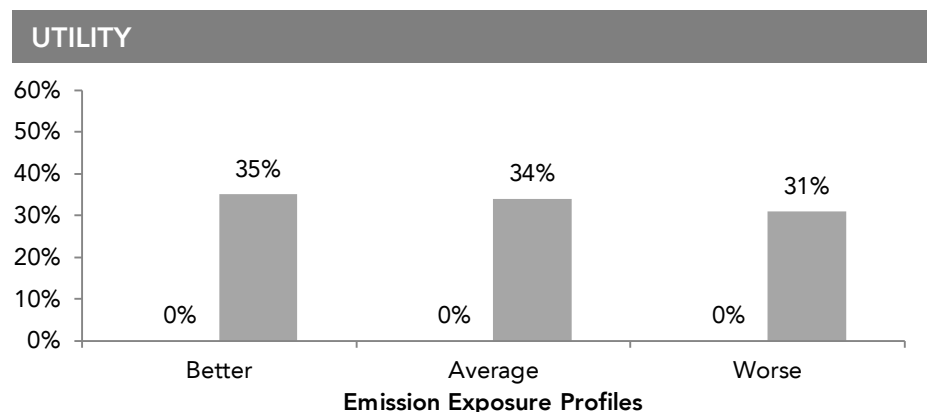
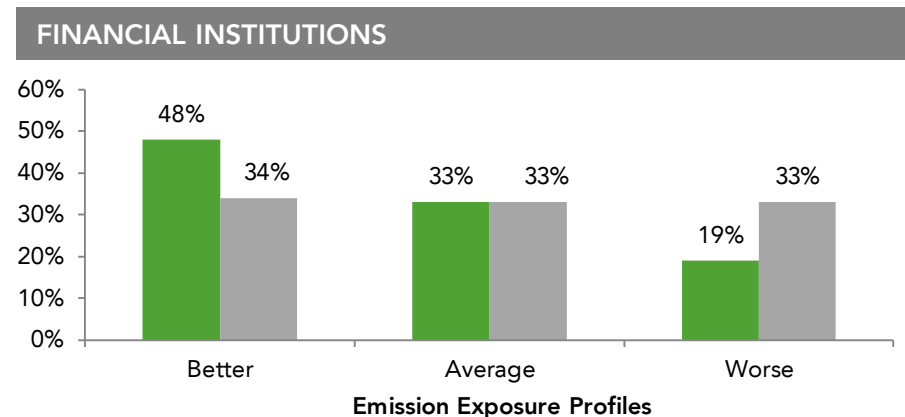
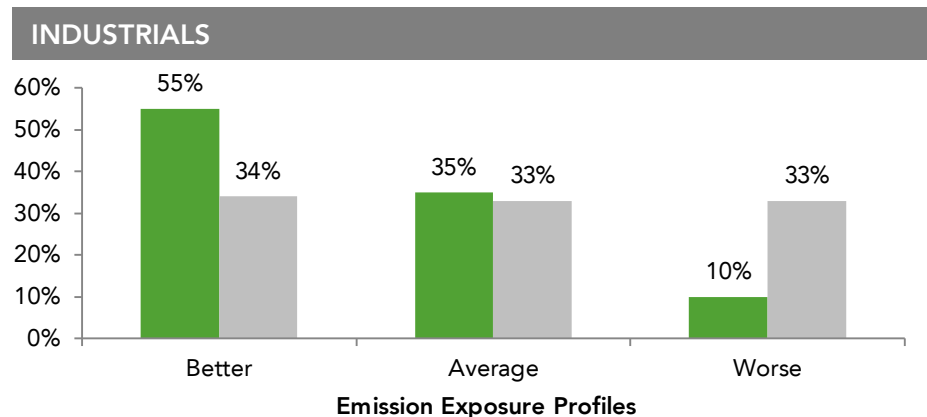


The sustainability score of each company is based on sustainability criteria created by Dimensional. The weighting of companies in each sustainability score category (e.g., “Most Sustainable,” “Above Average,” “Average,” “Below Average,” and “Least Sustainable”) is determined by computing breakpoints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

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Corporate Sectors by Emission Profiles

As at 31 December, 2020



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.

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Emissions Exposure by Sector

As at 31 December, 2020

DIMENSIONAL AUSTRALIAN SUSTAINABILITY TRUST

Sector	Sector Weight (%)	GHG Emissions Intensity (tCO ₂ e/USD millions sales)	Potential Emissions from Reserves (MtCO ₂)
Energy	2.4%	85.0	0.0
Materials	19.7%	339.4	0.0
Industrials	8.9%	54.6	0.0
Consumer Discretionary	10.1%	35.4	0.0
Consumer Staples	4.9%	57.3	0.0
Health Care	9.3%	26.3	0.0
Financials	25.4%	3.1	0.0
Information Technology	4.6%	10.2	0.0
Communication Services	6.1%	23.3	0.0
Utilities	0.5%	898.2	0.0
Real Estate	7.9%	64.7	0.0
Total	100%	95	0

S&P/ASX 300 INDEX

Sector	Sector Weight (%)	GHG Emissions Intensity (tCO ₂ e/USD millions sales)	Potential Emissions from Reserves (MtCO ₂)
Energy	3.8%	770.6	213.5
Materials	20.5%	556.0	1,688.7
Industrials	7.2%	155.8	2.7
Consumer Discretionary	7.7%	60.7	0.0
Consumer Staples	5.9%	64.7	0.0
Health Care	10.6%	35.5	0.0
Financials	27.1%	4.4	0.0
Information Technology	4.6%	109.7	0.0
Communication Services	4.0%	39.8	0.0
Utilities	1.4%	2,061.7	1,321.5
Real Estate	7.3%	104.5	0.0
Total	100%	210	372

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Emissions Exposure by Sector

As at 31 December, 2020

DIMENSIONAL GLOBAL SUSTAINABILITY TRUST

Sector	Sector Weight (%)	GHG Emissions Intensity (tCO ₂ e/USD millions sales)	Potential Emissions from Reserves (MtCO ₂)
Energy	1.2%	207.3	0.0
Materials	4.8%	221.2	0.0
Industrials	13.4%	42.7	0.0
Consumer Discretionary	13.1%	22.7	0.0
Consumer Staples	5.8%	40.5	0.0
Health Care	12.8%	14.6	0.0
Financials	15.2%	3.6	0.0
Information Technology	20.2%	11.5	0.0
Communication Services	8.4%	13.9	0.0
Utilities	1.3%	249.6	0.0
Real Estate	3.8%	58.7	0.0
Total	100%	35	0.0

MSCI WORLD EX AUSTRALIA INDEX

Sector	Sector Weight (%)	GHG Emissions Intensity (tCO ₂ e/USD millions sales)	Potential Emissions from Reserves (MtCO ₂)
Energy	2.7%	440.6	3,380.5
Materials	4.2%	642.1	281.6
Industrials	10.6%	115.2	39.6
Consumer Discretionary	12.3%	34.2	0.0
Consumer Staples	7.7%	51.2	0.0
Health Care	13.0%	21.4	0.0
Financials	12.3%	18.4	1.7
Information Technology	22.5%	21.3	0.0
Communication Services	9.0%	17.5	0.0
Utilities	3.2%	2,023.3	1.6
Real Estate	2.6%	125.6	0.0
Total	100%	138	107

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Appendix

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