

FIVE-YEAR DIVERSIFIED FIXED INT. TRUST AUD CLASS

AS AT 30 SEPTEMBER 2021

ABOUT DIMENSIONAL *

Dimensional is a leading global investment firm that has been translating academic research into practical investment solutions since 1981. Guided by a strong belief in markets, Dimensional offers strategies that focus on the drivers of expected returns. The firm applies a dynamic implementation process that integrates advanced research, methodical portfolio design, and careful execution, while balancing risks, costs, and other tradeoffs that may impact performance. This approach is applied across a full suite of investment strategies to help meet the needs of investors worldwide.

OVERVIEW

Reference Index	Bloomberg AusBond Bank Bill Index
Inception Date	13 September 2001
Responsible Entity	DFA Australia Limited
APIR	DFA0108AU
Trust Net Assets (All Classes)	\$2.3 Billion

INVESTMENT OBJECTIVE

Within the risk constraints of investing in eligible short to intermediate-term, high credit quality instruments, the objective of the Trust is to maximise the return of a broadly diversified portfolio of domestic and global fixed interest and money market securities. The Trust is not managed with the objective of achieving a particular return relative to a benchmark index. However, to compare the performance of the Trust with a cash index, reference may be made to the Bloomberg AusBond Bank Bill Index (AUD class units) or the Bloomberg NZBond Bank Bill Index (NZD class units). Investors should note that the index is referred to for comparison purposes only. The index is not intended to represent the current or targeted asset allocation of the Trust. The performance of the Trust may differ significantly from the index.

PRINCIPAL RISKS

All investing is subject to risks, including market fluctuations and possible loss of the principal amount invested. Section 4 of the Product Disclosure Statement contains further information about other relevant risk factors.

CHARACTERISTICS

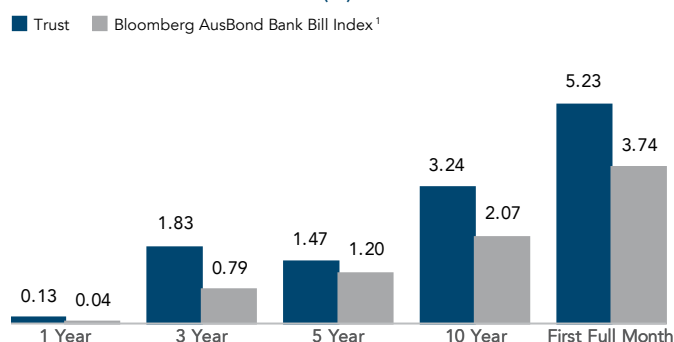
Number of Holdings	101
Average Maturity (Years)	4.38
Yield to Maturity	0.86%
Average Duration (Years)	4.22

All figures are measured in Australian dollars unless stated otherwise.

* "Dimensional" refers to the Dimensional separate but affiliated entities generally, rather than to one particular entity. These entities are Dimensional Fund Advisors LP, Dimensional Fund Advisors Ltd., Dimensional Ireland Limited, DFA Australia Limited, Dimensional Fund Advisors Canada ULC, Dimensional Fund Advisors Pte. Ltd, Dimensional Japan Ltd., and Dimensional Hong Kong Limited. Dimensional Hong Kong Limited is licensed by the Securities and Futures Commission to conduct Type 1 (dealing in securities) regulated activities only and does not provide asset management services.

¹ Data provided by Bloomberg. Indices are not available for direct investment.

ANNUALISED PERFORMANCE (%)



First Full Month refers to performance since October 2001.

CALENDAR YEAR RETURNS (%)

	TRUST	REFERENCE INDEX
2020	1.19%	0.37%
2019	3.19%	1.50%
2018	1.66%	1.92%
2017	2.56%	1.75%
2016	3.84%	2.07%
2015	3.53%	2.33%
2014	5.50%	2.69%
2013	2.01%	2.87%
2012	8.65%	3.97%
2011	9.14%	5.00%

Trust performance is net of fees and costs, includes dividends and other earnings and assumes the reinvestment of distributions. Past performance is not indicative of future performance. Returns for periods shorter than one year are not annualised. Dimensional does not guarantee the performance of any trust or strategy referred to, the repayment of capital or particular rates of return. Performance figures are as at the date shown and are subject to change; therefore current performance may be higher or lower than the performance shown. Returns for periods shorter than one year are not annualised. Investors should consider the current PDS in deciding whether to invest in the trusts or to continue to hold their investments in the trusts. A copy of the most current PDS is available at au.dimensional.com. The trust is not managed with the objective of achieving a particular return relative to a benchmark index. A reference index has been provided for comparison purposes only and is not intended to represent the current or targeted asset allocation. Trust performance may differ significantly from the reference index.

CREDIT ALLOCATION ²

AAA	58.97%
AA	38.03%
A	3.00%

MATURITY ALLOCATION

0 - 3 Months	1.74%
3 - 6 Months	—
6 - 9 Months	—
9 - 12 Months	—
1 - 3 Years	0.86%
3 - 5 Years	97.40%

TOP COUNTRIES

Australia	29.91%
Supranational	22.40%
Canada	13.08%
Germany	9.29%
United States	5.89%

FEES AND COSTS

Management Costs	0.280%
Transaction Costs Allowance - entry	0.05%
Transaction Costs Allowance - exit	-0.05%

Management costs comprise management fees, expense recoveries and indirect costs. Section 6 of the Product Disclosure Statement contains further information on fees and costs including a breakdown of management costs into management fees, indirect costs and expense recoveries. The expense recoveries and indirect costs components are calculated based on the relevant costs incurred for the financial year to 30 June 2019.

Where applicable, the Transaction Costs Allowance is paid to the trust and is not a fee paid to Dimensional.

Holdings are subject to change. Numbers may not total 100% due to rounding.

² This information was prepared in good faith and we accept no liability for any errors or omissions. Credit rating agencies Moody's Investor Service, Fitch Ratings, and Standards & Poor's Corporation rate the credit quality of debt issues they do not guarantee the timeliness, accurateness, or completeness of any data or information relating to the provision of the credit quality of debt issues. For reporting purposes, we generally assign a composite rating based on stated ratings from Nationally Recognized Statistical Ratings Organizations ("NRSROs"). For example, if Moody's, Fitch, and S&P all provide ratings, we assign the median rating. In certain instances, such as Pre-Refunded Municipals and US Treasury and Agency securities, we will assign the internal Dimensional rating. The internal Dimensional rating can only be as high as the highest stated credit rating from an NSRSO.

Maturity based on effective date of securities.

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