

25 SEPTEMBER 2020

Dimensional Trust Performance Objectives Changes

As part of our ongoing product governance, Dimensional periodically reviews and updates the excess return objective and target tracking error figures for our Trusts. We review these figures each year. In assessing them, we consider a number of factors, including recent and historical strategy and index performance, recent and historical magnitude of premiums, and market conditions.

Investors should bear in mind that a Fund's excess return objective is a guideline only, and is predictive in nature, may be affected by unknown risks and uncertainties, and that actual returns may differ from this objective. Each of the key features / parameters of the fund may change over time. Dimensional may revise excess return objectives, target tracking error and other fund parameters in the future. For further information about each Fund's strategy, benefits and risks, please refer to the relevant Product Disclosure Statement.

FUNDS WITH CHANGES TO EXCESS RETURN OBJECTIVE AND TARGET TRACKING ERROR FIGURES

Fund	APIR Codes	Benchmark	Performance assessment period	Annual excess return objective (gross of fees)		Target annual tracking error	
				Old	New	Old	New
Dimensional Short Term Fixed Interest Trust	DFA0100AU	Bloomberg AusBond Bank Bill Index	Rolling 3 year periods	0.35%	0.25–0.50%	0.30–0.60%	0.25–0.50%
Dimensional Five-Year Diversified Fixed Interest Trust AUD Class	DFA0108AU	Bloomberg AusBond Bank Bill Index	Rolling 3 year periods	2%	1.25–1.75%	3–4%	1–2%
Dimensional Two-Year Diversified Fixed Interest Trust AUD Class	DFA0002AU	Bloomberg AusBond Bank Bill Index	Rolling 3 year periods	1%	0.50–0.75%	0.75–1%	0.50–0.75%
Dimensional Global Bond Trust AUD Class	DFA0028AU	Bloomberg Barclays Global Aggregate Bond Index	Rolling 3 year periods	0.30–0.60%	0.50–0.75%	1–2%	1–2%
Dimensional Global Bond Sustainability Trust AUD Class	DFA0642AU	Bloomberg Barclays Global Aggregate Bond Index	Rolling 3 year periods	0.30–0.60%	0.50–0.75%	1–2%	1–2%
Dimensional Australian Sustainability Trust	DFA2068AU	S&P/ASX 300 Index	Rolling 5 year periods		1–2%		3–6%
Dimensional Australian Value Trust	DFA0101AU	S&P/ASX 300 Index	Rolling 5 year periods	2–4%	2–4%	5–10%	4–8%
Dimensional Australian Large Company Trust	DFA0103AU	S&P/ASX 100 Index	Rolling 5 year periods	0.25–0.5%	0.5–1%	0.5–1%	1–2%
Dimensional Global Sustainability Trust	DFA0041AU DFA0042AU	MSCI World ex Australia Index	Rolling 5 year periods	0.5–1.5%	1–2%	1–3%	3–5%
Dimensional Global Real Estate Trust	DFA0005AU	Custom Composite Index ¹	Rolling 5 year periods	0.5–0.7%	0.3–0.5%	0–2%	1–2%
Dimensional Sustainability World Allocation 70/30 Trust	DFA7518AU	Custom Composite Index ²	Rolling 5 year periods		0.7–1.7%		1–3%

1. The custom composite index is three times Australia weight in S&P Developed REIT Index multiplied by S&P/ASX 300 A-REIT Index (Total Return) return. Remaining weight multiplied by S&P Developed ex Australia REIT Index (net div) return. Refer to <https://au.dimensional.com/funds/global-real-estate-trust> for more details.

2. The custom composite index is 25% S&P/ASX 300 Index (Total Return), 22.5% MSCI World ex Australia Index (net div.), 22.5% MSCI World ex Australia Index (net div., hedged to AUD), 30% Bloomberg Barclays Global Aggregate Bond Index (hedged to AUD). Refer to <https://au.dimensional.com/funds/sustainability-world-allocation-70-30-trust> for more details.

This material is provided by DFA Australia Limited (AFSL 238093, ABN 46 065 937 671). It is provided for financial advisors and wholesale investors for information only and is not intended for public use. 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 publication reflect our judgment at the date of publication and are subject to change. Product Disclosure Statements (PDSs) for the Dimensional Wholesale Trusts, under which offers to invest in these trusts are made, is available from the issuer of the PDSs, 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 a trust, or to continue to hold their investments in a trust.