

DIMENSIONAL TWO-YEAR SUSTAINABILITY FIXED INTEREST PIE FUND



AS AT 31 DECEMBER 2024

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

Benchmark Index	Bloomberg Global Aggregate Bond Index 1-3 Years (hedged to NZD)
Inception Date	20 November 2024
Investment Manager	DFA Australia Limited
Manager	FundRock NZ Limited
Fund Net Assets	\$36.6 Million

ANNUALISED PERFORMANCE (%)

Performance information is not available as there is less than 12-month record.

INVESTMENT OBJECTIVE

Within the risk constraints of investing in eligible short-term, Investment Grade securities, and adjusted to take into account certain non-financial Sustainability Considerations, the objective of the Fund is to maximise the return of a broadly diversified portfolio of global fixed interest and money market securities.

PRINCIPLE RISKS

All investing is subject to risks, including market fluctuations and possible loss of the principal amount invested. See section 4 of the PDS, "What are the risks of investing" for an explanation of information about risks. To help you clarify your own attitude to risk, you can seek financial advice or work out your risk profile at www.sorted.org.nz/tools/investor-kickstarter.

CHARACTERISTICS¹

Number of Holdings	199
Average Maturity (Years)	0.15
Yield to Maturity	4.57
Average Duration (Years)	0.15

1. Characteristics are for the underlying exposures on a look-through basis.

All figures are measured in New Zealand 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.

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DIMENSIONAL TWO-YEAR SUSTAINABILITY FIXED INTEREST PIE FUND



CREDIT ALLOCATION

AAA	32.28%
AA	33.12%
A	16.03%
BBB	6.37%
P-1/A-1	12.20%

FEES AND COSTS

Annual Fund Charges	0.25%
Buy Spread	0.05%
Sell Spread	-0.05%

Annual Fund Charges represents the estimated total annual fund charges (incl. GST) as a % of net asset value. Section 5 of the Product Disclosure Statement contains further information on the fees charged for investing in the Fund.

Buy/sell spreads belong to the Fund and are not fees paid to FundRock or Dimensional. Buy/sell spreads are as at the date of this Fact Sheet and will typically apply to each investment/redemption and be a cost to you.

For the most up to date buy/sell spreads see www.fundrock.com/fundrock-new-zealand/frnz-documents-and-reporting/.

MATURITY ALLOCATION

0–3 Months	84.04%
3–6 Months	10.88%
6–9 Months	4.78%
1–3 Years	0.30%

TOP COUNTRIES

Canada	18.95%
Supranational	13.44%
Australia	12.05%
United States	9.82%
Netherlands	8.73%
Germany	6.60%
Singapore	5.23%
Japan	4.82%
Sweden	4.70%
France	4.57%

FundRock NZ Limited is the issuer and manager of the Funds. The material in this document is provided by the investment manager of the Funds, DFA Australia Limited (incorporated in Australia, AFS License No. 238093, ABN 46 065 937 671).

This material is provided for information only. This material does not give any recommendation or opinion to acquire any financial product or any financial advice product and is not financial advice to you or any other person. No account has been taken of the objectives, financial situation or needs of any particular person. Accordingly, 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 judgement at the date of publication and are subject to change.

Investors should consider the Product Disclosure Statement, Other Material Information document and Statement of Investment Policy and Objectives in relation to the Funds. These are available from the manager at www.fundrock.com/fundrock-new-zealand/frnz-documents-and-reporting/ or on the Disclose register at <https://disclose-register.companiesoffice.govt.nz/>.

DIMENSIONAL FIVE-YEAR DIVERSIFIED FIXED INTEREST PIE FUND



AS AT 31 DECEMBER 2024

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

Benchmark Index	Bloomberg Global Aggregate Treasury Bond Index 1-5 Year (hedged to NZD)
Inception Date	20 November 2024
Investment Manager	DFA Australia Limited
Manager	FundRock NZ Limited
Fund Net Assets	\$38.2 Million

ANNUALISED PERFORMANCE (%)

Performance information is not available as there is less than 12-month record.

INVESTMENT OBJECTIVE

Within the risk constraints of investing in eligible short to intermediate-term, high credit quality securities, the objective of the Fund is to maximise the return of a broadly diversified portfolio of global fixed interest and money market securities.

PRINCIPLE RISKS

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CHARACTERISTICS¹

Number of Holdings	213
Average Maturity (Years)	0.14
Yield to Maturity	4.52
Average Duration (Years)	0.13

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DIMENSIONAL FIVE-YEAR DIVERSIFIED FIXED INTEREST PIE FUND



CREDIT ALLOCATION

AAA	36.53%
AA	39.03%
A	0.30%
P-1/A-1	24.15%

FEES AND COSTS

Annual Fund Charges	0.28%
Buy Spread	0.05%
Sell Spread	-0.05%

Annual Fund Charges represents the estimated total annual fund charges (incl. GST) as a % of net asset value. Section 5 of the Product Disclosure Statement contains further information on the fees charged for investing in the Fund.

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MATURITY ALLOCATION

0–3 Months	90.31%
3–6 Months	5.43%
6–9 Months	3.96%
1–3 Years	0.30%

TOP COUNTRIES

Supranational	17.70%
Canada	15.28%
Australia	14.62%
Singapore	8.70%
Germany	8.29%
United States	7.57%
Netherlands	6.88%
France	4.88%
Sweden	4.44%
Norway	4.43%

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DIMENSIONAL GLOBAL BOND SUSTAINABILITY PIE FUND

AS AT 31 DECEMBER 2024

ABOUT DIMENSIONAL*

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OVERVIEW

Benchmark Index	Bloomberg Global Aggregate Bond Index (hedged to NZD)
Inception Date	20 November 2024
Investment Manager	DFA Australia Limited
Manager	FundRock NZ Limited
Fund Net Assets	\$137.6 Million

ANNUALISED PERFORMANCE (%)

Performance information is not available as there is less than 12-month record.

INVESTMENT OBJECTIVE

Within the portfolio constraints including controls on portfolio maturity, security maturity, credit quality and diversification, and adjusted to take into account certain non-financial Sustainability Considerations, the objective of the Fund is to maximise the return of a broadly diversified portfolio of intermediate term, Investment Grade global fixed interest and money market securities.

PRINCIPLE RISKS

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CHARACTERISTICS¹

Number of Holdings	454
Average Maturity (Years)	8.65
Yield to Maturity	5.03
Average Duration (Years)	7.06

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DIMENSIONAL GLOBAL BOND SUSTAINABILITY PIE FUND

CREDIT ALLOCATION

AAA	14.19%
AA	35.49%
A	33.03%
BBB	16.31%
P-1/A-1	0.98%

FEES AND COSTS

Annual Fund Charges	0.32%
Buy Spread	0.10%
Sell Spread	-0.10%

Annual Fund Charges represents the estimated total annual fund charges (incl. GST) as a % of net asset value. Section 5 of the Product Disclosure Statement contains further information on the fees charged for investing in the Fund.

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MATURITY ALLOCATION

0–3 Months	9.70%
3–6 Months	3.37%
6–9 Months	0.27%
9–12 Months	0.01%
1–3 Years	2.74%
3–5 Years	4.00%
5–7 Years	14.55%
7–10 Years	31.04%
10–20 Years	34.34%

TOP COUNTRIES

United States	32.98%
Canada	18.26%
Japan	10.49%
France	9.68%
Supranational	6.80%
Australia	5.84%
Germany	3.94%
United Kingdom	3.58%
Belgium	3.52%
Netherlands	1.54%

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