DIMENSIONAL FIVE-YEAR DIVERSIFIED FIXED INTEREST PIE FUND

AS AT 30 SEPTEMBER 2026

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.

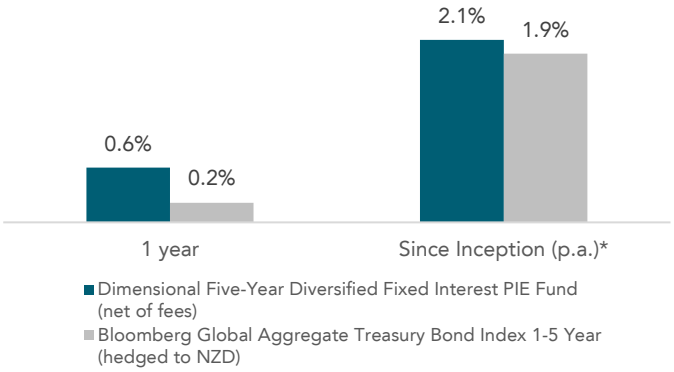
OVERVIEW

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	$293.4 Million

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.

ANNUALISED PERFORMANCE (%)



Performance figures are calculated net of fees and expenses, and assume income is reinvested on the last day of the distribution period. Returns for periods less than 1 year are actual returns.
*Since Inception Returns are calculated since the first full month.
Past performance is not a reliable indicator of future performance, nor a promise of future returns. Performance can be volatile and may vary over time.
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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.

CHARACTERISTICS[1]

Number of Holdings	292
Average Maturity (Years)	2.73
Average Duration (Years)	2.54
Yield to Maturity	4.11

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. Bloomberg data provided by Bloomberg. All rights reserved.

CREDIT ALLOCATION[2]

AAA	28.71%
AA	57.85%
A	12.41%
P-1/A-1	1.03%

FEES AND COSTS

Annual Fund Charges	0.28%
Buy Spread	0.04%
Sell Spread	-0.04%

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	14.82%
3 - 6 Months	1.12%
6 - 9 Months	0.44%
9 - 12 Months	0.03%
1 - 3 Years	25.83%
3 - 5 Years	57.76%

TOP COUNTRIES

Canada	19.33%
Supranational	12.66%
Germany	12.35%
Australia	9.57%
France	8.68%
United States	7.51%
Netherlands	7.28%
Sweden	4.87%
Finland	4.62%
New Zealand	4.58%

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 NRSRO.
Maturity based on effective date of securities.
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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/.