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# DFA Global 40EQ-60FI Portfolio (Class F)

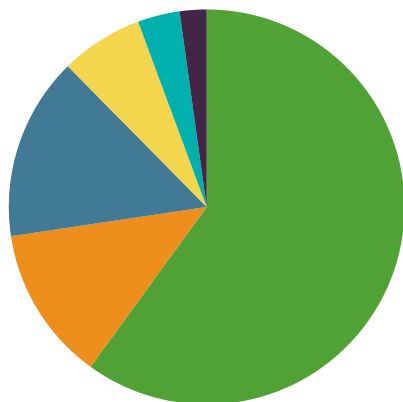
Characteristics Report  
Q3 2021

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# Overall Asset Allocation

September 30, 2021

DFA Global 40EQ-60FI Portfolio – Class F



## Asset Class

	Countries	Holdings	Allocation
Global Fixed Income	9	828	60.0%
Canadian Equity	1	380	12.7%
US Equity	1	2,673	15.0%
International Equity	21	4,118	6.8%
Emerging Market Equity	21	4,138	3.4%
Global Real Estate	18	436	2.2%
<b>Total</b>		<b>12,573</b>	<b>100.0%</b>

## Approximate Currency Exposure

CAD	79%
USD	11%
Other	10%

## Management Expense Ratio\* (Class F)

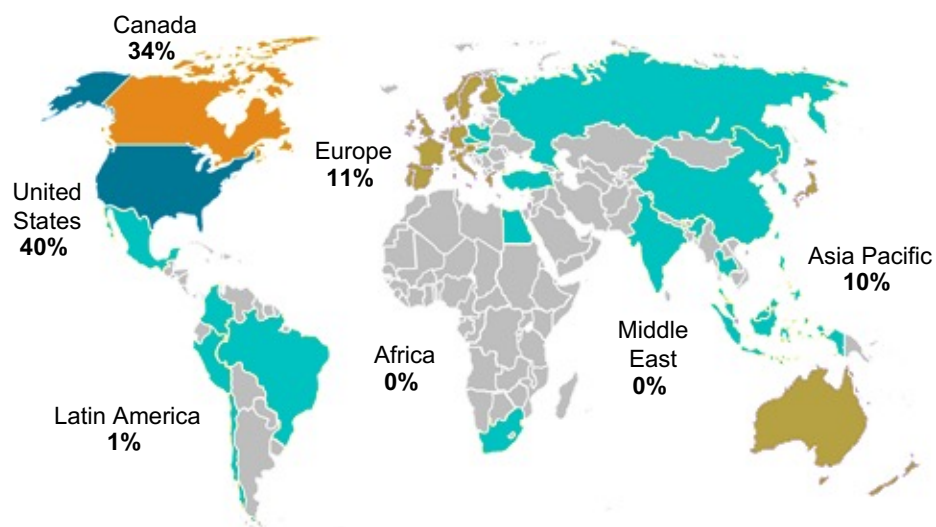
**0.37%**

\*Management Expense Ratio for the DFA Global 40EQ-60FI Portfolio as stated in the Management Report of Fund Performance dated June 30, 2021. Currency Exposure as of May 31, 2021. Portfolio Holdings are subject to change. The characteristics in this presentation are based on the relative weights (page 9) of the portfolio holdings of the underlying funds in the DFA Global 40EQ-60FI Portfolio. The Global Real Estate Allocation includes REITs in the hedged and unhedged classes of the Canadian, US, and International Core Equity funds (see holdings). All data is in Canadian dollars.

# Equity Allocation by Country

September 30, 2021

## Global Diversification



## Country Weights

North America (%)	73.1	International (%)	17.2
United States	39.6	Australia	1.2
Canada	33.4	Austria	0.1
		Belgium	0.2
		Denmark	0.0
		Finland	0.3
		France	1.7
		Germany	1.6
		Hong Kong	0.5
		Ireland	0.2
		Israel	0.2
		Italy	0.6
		Japan	4.6
		Netherlands	0.8
		New Zealand	0.1
		Norway	0.0
		Portugal	0.0
		Singapore	0.2
		Spain	0.4
		Sweden	0.7
		Switzerland	1.4
		United Kingdom	2.6
<b>Emerging Markets (%)</b>	<b>9.1</b>		
Brazil	0.4		
Chile	0.0		
China (Local)	2.9		
Colombia	0.0		
Czech Republic	0.0		
Egypt	0.0		
Greece	0.0		
Hungary	0.0		
India	1.3		
Indonesia	0.2		
Korea	1.3		
Malaysia	0.2		
Mexico	0.2		
Peru	0.0		
Philippines	0.1		
Poland	0.1		
Russia	0.1		
South Africa	0.5		
Taiwan	1.6		
Thailand	0.2		
Turkey	0.1		

Portfolio Holdings are subject to change.

The characteristics in this presentation are based on the relative weights (page 9) of the portfolio holdings of the underlying funds in the DFA Global 40EQ-60FI Portfolio. Country weights exclude REITs.

# Canadian Equity Allocation

September 30, 2021

## Sector Weights

	Model Weight	Index Weight	Under Index	Over Index
Financials	30.2	32.6		
Energy	16.8	13.4		
Materials	16.5	11.5		
Industrials	10.7	11.7		
Communication Services	5.4	5.0		
Consumer Staples	4.8	3.8		
Consumer Discretionary	4.8	3.7		
Information Technology	4.3	11.8		
Utilities	4.3	4.7		
Real Estate	1.1	0.7		
Health Care	1.1	1.0		

## Size and Style Weights

	Model Portfolio		Index	
	Growth	Neutral	Value	Total
Large	<b>8%</b>	<b>24%</b>	<b>23%</b>	<b>55%</b>
	20%	33%	21%	74%
Mid	<b>5%</b>	<b>9%</b>	<b>9%</b>	<b>23%</b>
	5%	7%	4%	17%
Small	<b>3%</b>	<b>9%</b>	<b>11%</b>	<b>22%</b>
	2%	4%	3%	9%
Total	<b>16%</b>	<b>42%</b>	<b>42%</b>	<b>100%</b>
	28%	44%	28%	100%

## Top 20 Holdings

ROYAL BANK OF CANADA	5.4
BANK OF MONTREAL	3.8
TORONTO-DOMINION BANK	3.2
BANK OF NOVA SCOTIA/THE	3.2
CANADIAN IMPERIAL BANK OF COMME	2.9
CANADIAN NATURAL RESOURCES	2.6
CANADIAN NATIONAL RAILWAY CO	2.3
BARRICK GOLD CORP	1.9
NATIONAL BANK OF CANADA	1.7
NUTRIEN	1.7
TC ENERGY CORP	1.6
SUNCOR ENERGY INC	1.6
BCE INC	1.5
ENBRIDGE INC	1.4
MANULIFE FINANCIAL CORP	1.4
MAGNA INTERNATIONAL INC	1.3
TOURMALINE OIL CORP	1.2
TELUS CORP	1.2
CANADIAN PACIFIC RAILWAY	1.1
CONSTELLATION SOFTWARE INC	1.1
<b>Top 20 Holdings Total</b>	<b>42.1</b>

### Portfolio Holdings are subject to change.

Data is in Canadian dollars. The Canadian Equity component of the DFA Global 40EQ-60FI Portfolio is a composite of the portfolio holdings of the Canadian equity funds listed on the Portfolio Holdings page but excludes REITs. Index represents S&P/TSX Capped Index for Canadian equities. S&P/TSX data provided by S&P/TSX. Indexes are not available for direct investment.

# US Equity Allocation

September 30, 2021

## Sector Weights

	Model Weight	Index Weight	Under Index	Over Index
Information Technology	20.1	28.0		
Financials	16.6	12.1		
Industrials	13.5	9.4		
Health Care	12.7	14.1		
Consumer Discretionary	11.6	12.6		
Communication Services	8.7	10.5		
Consumer Staples	5.8	5.5		
Materials	4.7	2.4		
Energy	4.3	2.8		
Utilities	1.6	4.5		
Real Estate	0.4	0.2		

## Size and Style Weights

	Model Portfolio Index			
	Growth	Neutral	Value	Total
Large	<b>13%</b>	<b>21%</b>	<b>18%</b>	<b>51%</b>
	26%	30%	17%	72%
Mid	<b>2%</b>	<b>10%</b>	<b>13%</b>	<b>24%</b>
	3%	8%	8%	18%
Small	<b>1%</b>	<b>7%</b>	<b>17%</b>	<b>24%</b>
	1%	3%	5%	9%
Total	<b>15%</b>	<b>37%</b>	<b>47%</b>	<b>100%</b>
	29%	41%	30%	100%

## Top 20 Holdings

APPLE INC	3.3
MICROSOFT CORP	2.6
ALPHABET INC	2.0
AMAZON.COM INC	1.9
JPMORGAN CHASE & CO	1.3
VERIZON COMMUNICATIONS INC	1.0
FACEBOOK INC	1.0
INTEL CORP	1.0
BERKSHIRE HATHAWAY INC	1.0
JOHNSON & JOHNSON	0.9
UNITEDHEALTH GROUP INC	0.8
COMCAST CORP	0.8
PROCTER & GAMBLE CO	0.7
WALMART INC	0.6
BANK OF AMERICA CORP	0.6
AT&T INC	0.6
INTERNATIONAL BUSINESS MACHINES	0.5
CISCO SYSTEMS INC	0.5
EXXON MOBIL CORP	0.5
VISA INC	0.5
<b>Top 20 Holdings Total</b>	<b>22.2</b>

Portfolio Holdings are subject to change.

Data is in Canadian dollars. The US Equity component of the DFA Global 40EQ-60FI Portfolio is a composite of the portfolio holdings of the US equity funds listed on the Portfolio Holdings page but excludes REITs. US equity index represented by the Russell 3000 Index. Russell data copyright © Russell Investment Group 1995-2021, all rights reserved. Indexes are not available for direct investment.

# International Equity Allocation

September 30, 2021

## Sector Weights

	Model Weight	Index Weight	Under Index	Over Index
Industrials	19.6	16.0		
Financials	15.5	17.4		
Consumer Discretionary	14.9	12.9		
Materials	10.1	7.4		
Health Care	8.4	12.8		
Consumer Staples	8.3	10.4		
Information Technology	7.7	9.8		
Communication Services	6.2	4.9		
Energy	3.9	3.5		
Utilities	3.1	3.3		
Real Estate	2.3	1.6		

## Size and Style Weights

	Model Portfolio Index			
	Growth	Neutral	Value	Total
Large	<b>9%</b>	<b>21%</b>	<b>20%</b>	<b>50%</b>
	24%	35%	25%	84%
Mid	<b>4%</b>	<b>10%</b>	<b>9%</b>	<b>23%</b>
	4%	6%	5%	15%
Small	<b>3%</b>	<b>10%</b>	<b>14%</b>	<b>28%</b>
	0%	0%	1%	1%
Total	<b>17%</b>	<b>41%</b>	<b>43%</b>	<b>100%</b>
	28%	41%	31%	100%

## Top 20 Holdings

NESTLE SA	1.07
TOYOTA MOTOR CORP	0.96
ASML HOLDING NV	0.82
ROCHE HOLDING AG	0.80
ROYAL DUTCH SHELL PLC	0.76
DAIMLER AG	0.75
BP PLC	0.66
STELLANTIS NV	0.60
LVMH MOET HENNESSY LOUIS VUITTON	0.58
SONY GROUP CORP	0.55
NOVARTIS AG	0.54
SOFTBANK GROUP CORP	0.52
TOTALENERGIES SE	0.51
NOVO NORDISK A/S	0.51
VOLKSWAGEN AG	0.49
DEUTSCHE TELEKOM AG	0.44
KONINKLIJKE AHOLD DELHAIZE NV	0.41
ASTRAZENECA PLC	0.41
AIA GROUP LTD	0.39
RIO TINTO PLC	0.37
<b>Top 20 Holdings Total</b>	<b>12.1</b>












Portfolio Holdings are subject to change.

Data is in Canadian dollars. The International Equity component of the DFA Global 40EQ-60FI Portfolio is a composite of the portfolio holdings of the International equity funds listed on the Portfolio Holdings page but excludes REITs. Index represents MSCI EAFE Index (net div.). MSCI data copyright MSCI 2021, all rights reserved. Indexes are not available for direct investment.

# Emerging Market Equity Allocation

September 30, 2021

## Sector Weights

	Model Weight	Index Weight	Under Index	Over Index
Information Technology	18.9	20.8		
Financials	16.9	19.6		
Materials	12.7	8.6		
Consumer Discretionary	11.9	14.7		
Industrials	9.5	4.8		
Communication Services	7.0	10.4		
Consumer Staples	6.4	5.9		
Energy	5.0	5.9		
Health Care	4.5	5.0		
Real Estate	4.1	2.0		
Utilities	3.0	2.3		

## Size and Style Weights

	Model Portfolio Index			
	Growth	Neutral	Value	Total
Large	<b>10%</b>	<b>23%</b>	<b>20%</b>	<b>53%</b>
	27%	36%	22%	85%
Mid	<b>4%</b>	<b>7%</b>	<b>10%</b>	<b>21%</b>
	4%	3%	4%	11%
Small	<b>2%</b>	<b>7%</b>	<b>17%</b>	<b>26%</b>
	1%	1%	2%	4%
Total	<b>15%</b>	<b>37%</b>	<b>48%</b>	<b>100%</b>
	29%	44%	27%	100%

## Top 20 Holdings

SAMSUNG ELECTRONICS CO LTD	2.8
TAIWAN SEMICONDUCTOR MANUFAC	2.6
TENCENT HOLDINGS LTD	2.4
ALIBABA GROUP HOLDING LTD	1.4
CHINA CONSTRUCTION BANK CORP	1.0
PETROLEO BRASILEIRO SA	0.9
RELIANCE INDUSTRIES LTD	0.8
VALE SA	0.7
INFOSYS LTD	0.7
PING AN INSURANCE GROUP	0.7
SK HYNIX INC	0.6
INDUSTRIAL & COMMERCIAL BANK OF	0.5
CHINA MERCHANTS BANK CO LTD	0.5
MTN GROUP LTD	0.4
CHINA NATIONAL BUILDING MATERIAL	0.4
YUM CHINA HOLDINGS INC	0.4
ICICI BANK LTD	0.4
NETEASE INC	0.3
HDFC BANK LTD	0.3
BAIDU INC	0.3
<b>Top 20 Holdings Total</b>	<b>18.0</b>

Portfolio Holdings are subject to change.

Data is in Canadian dollars. The Emerging Markets Equity component of the DFA Global 40EQ-60FI Portfolio is a composite of the portfolio holdings of the International equity funds listed on the Portfolio Holdings page but excludes REITs. Emerging market index represented by MSCI Emerging Markets Index (net div.). MSCI data copyright MSCI 2021, all rights reserved. Indexes are not available for direct investment.

# Global Real Estate Allocation

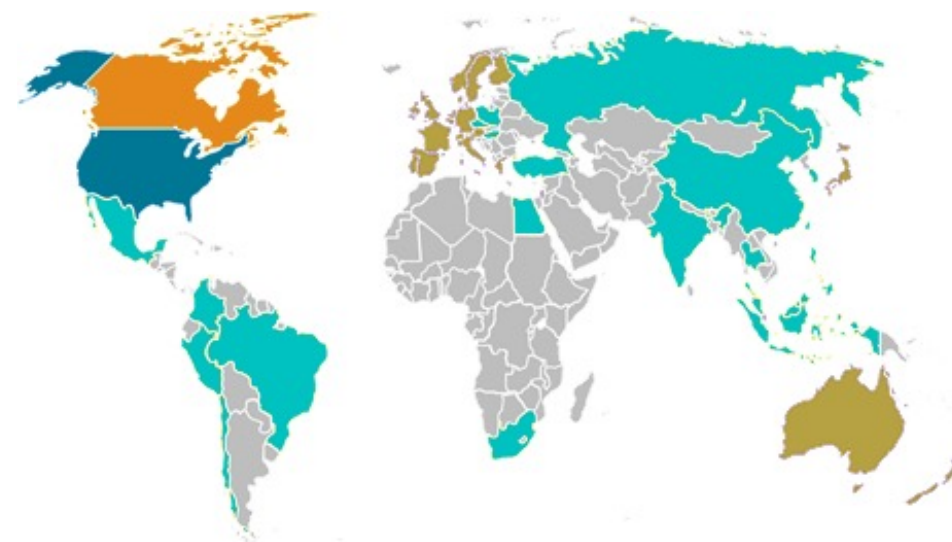
September 30, 2021

The global real estate allocation of your portfolio will be comprised of globally diversified publicly listed real estate securities. Physical property values tend to lag those of listed property. As real estate securities are more liquid and more frequently traded than buildings and land, they tend to reflect changes in valuation more quickly than agent and government appraisals, which in general are based on past information. So, not only are real estate securities easier to buy and sell than actual real estate, they reflect new information more quickly than the physical property market.

Real estate has a role in a well-diversified portfolio because it tends to behave as a distinct asset class to stocks and bonds. However, portfolios of Canadian real estate securities will not only be concentrated but will also tend to have a higher correlation with your physical real estate holdings based in Canada. As a result, the real estate allocation of the Global 40EQ-60FI Portfolio will be diversified across multiple countries and regions.

Portfolio holdings are subject to change. Diversification does not eliminate the risk of market loss.

Data as of September 30, 2021. The allocation of real estate securities in the DFA Global 40EQ-60FI Portfolio is based on the portfolio holdings of the funds listed on page 9. The Global Real Estate Allocation includes REITs in the hedged and unhedged classes of the Canadian, US, and International core funds (see page 9). Country weights are broken down as a percentage of REIT holdings in the portfolio as a whole.



## Global Real Estate Allocation

Region	Weight (%)	Holdings
US	55.9	151
Canada	16.5	33
Asia Pacific	10.3	98
Japan	7.7	60
United Kingdom	4.6	33
Europe	4.0	42
Africa	0.5	11
Latin America	0.4	8
<b>Total</b>	<b>100.0%</b>	<b>436</b>

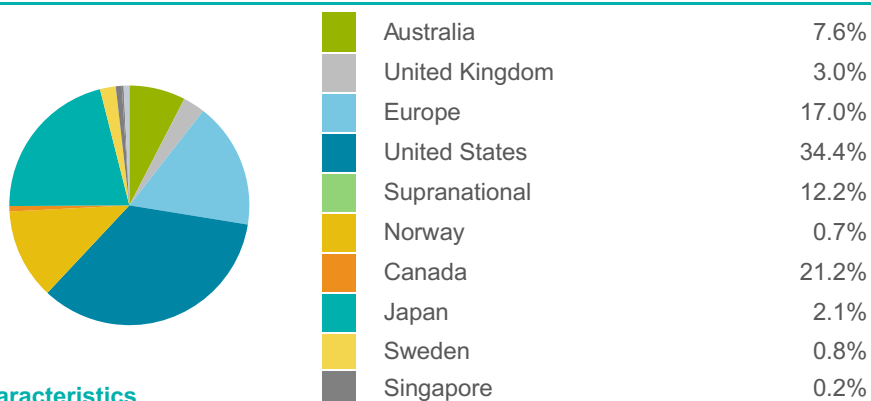


# Global Fixed Income Allocation

September 30, 2021

DFA Global 40EQ-60FI Portfolio – Class F

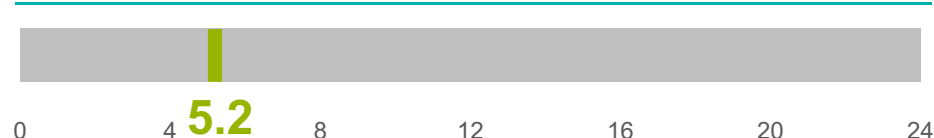
## Country Allocation



## Characteristics

	Global 40EQ-60FI	Index
Yield to Maturity	1.42	0.46
Duration	4.85	8.68

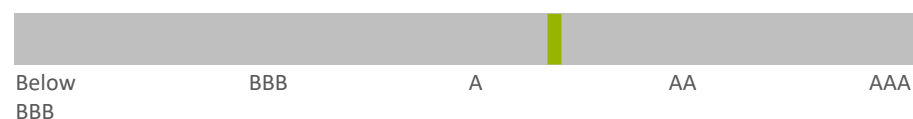
## Term (Average Maturity)



## Maturity Allocation



## Quality (Average Credit)



## Credit Allocation



1. Includes securities with a short-term rating of A-2/P-2 and A-3/P-3 (equivalent to a long-term BBB rating) that are eligible for purchase.

### Portfolio Holdings are subject to change.

Data is in Canadian dollars. The Fixed Income allocation of the DFA Global 40EQ-60FI Portfolio is a composite of the portfolio holdings of the Fixed Income funds listed on the Portfolio Holdings page. Country Allocation is based upon Yield Curve exposure. Country weights are broken down as a percentage of the Global Fixed Income Allocation and not of the portfolio as a whole. Fixed income index represented by FTSE World Government Bond Index (unhedged). FTSE fixed income indices © 2021 FTSE Fixed Income LLC. All rights reserved. **Indexes are not available for direct investment. Index performance does not reflect the expenses associated with the management of an actual portfolio.**

# Portfolio Holdings

September 30, 2021

Fund	Allocation	TER	Turnover
DFA Five-Year Global Fixed Income Fund	30.06%	–	69.4%
DFA Global Targeted Credit Fixed Income Fund	14.97%	–	27.9%
DFA Global Investment Grade Fixed Income Fund	14.95%	–	10.5%
DFA Canadian Core Equity Fund	8.99%	0.01%	8.3%
DFA Canadian Vector Equity Fund	4.01%	0.01%	13.6%
DFA U.S. Core Equity Fund	5.40%	–	4.5%
DFA U.S. Core Equity Fund (Hedged)	5.35%	–	4.5%
DFA U.S. Vector Equity Fund	4.53%	–	6.8%
DFA International Core Equity Fund	3.58%	0.02%	2.5%
DFA International Core Equity Fund (Hedged)	3.62%	0.02%	2.5%
DFA International Vector Equity Fund	3.11%	0.04%	9.6%
DFA Global Real Estate Securities Fund	1.42%	0.01%	1.2%

Allocation as of September 30, 2021. TER and Turnover as of June 30, 2021.

**Commissions, trailing commissions, management fees, and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. Mutual funds are not guaranteed; their values change frequently, and past performance may not be repeated. International and emerging market investments include additional risks, including political instability and currency fluctuations.**

This presentation provides certain selected information regarding the DFA Global 40EQ-60FI Portfolio. To achieve the portfolio's investment objectives, the assets of the portfolio will generally be allocated to other funds managed and advised by DFA Canada and its affiliates that invest in Canadian, U.S. and international equity securities, real estate securities, and fixed income securities. Certain of the information provided in this presentation is based on portfolio holdings of the underlying funds held by the DFA Global 40EQ-60FI Portfolio as of the dates shown. The portfolio's allocations among the underlying funds will be adjusted periodically by the sub-advisor without notice and the holdings of the underlying funds will also change. All data is in Canadian dollars as of the dates indicated.