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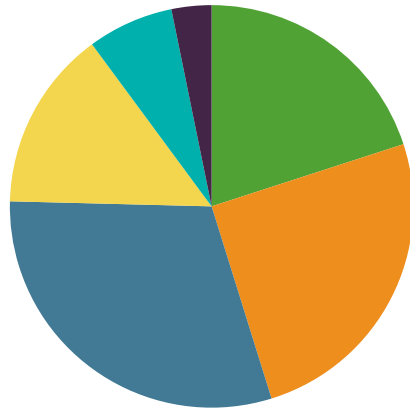
# DFA Global 80EQ-20FI Portfolio (Class F)

Characteristics Report  
Q1 2021

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# Overall Asset Allocation

March 31, 2021



## Asset Class

|                        | Countries | Holdings      | Allocation    |
|------------------------|-----------|---------------|---------------|
| Global Fixed Income    | 9         | 959           | 19.9%         |
| Canadian Equity        | 1         | 371           | 25.2%         |
| US Equity              | 1         | 2,607         | 30.1%         |
| International Equity   | 21        | 4,107         | 14.3%         |
| Emerging Market Equity | 21        | 3,389         | 7.0%          |
| Global Real Estate     | 18        | 404           | 3.2%          |
| <b>Total</b>           |           | <b>11,837</b> | <b>100.0%</b> |

## Approximate Currency Exposure

|       |     |
|-------|-----|
| CAD   | 68% |
| USD   | 18% |
| Other | 14% |

## Management Expense Ratio\* (Class F)

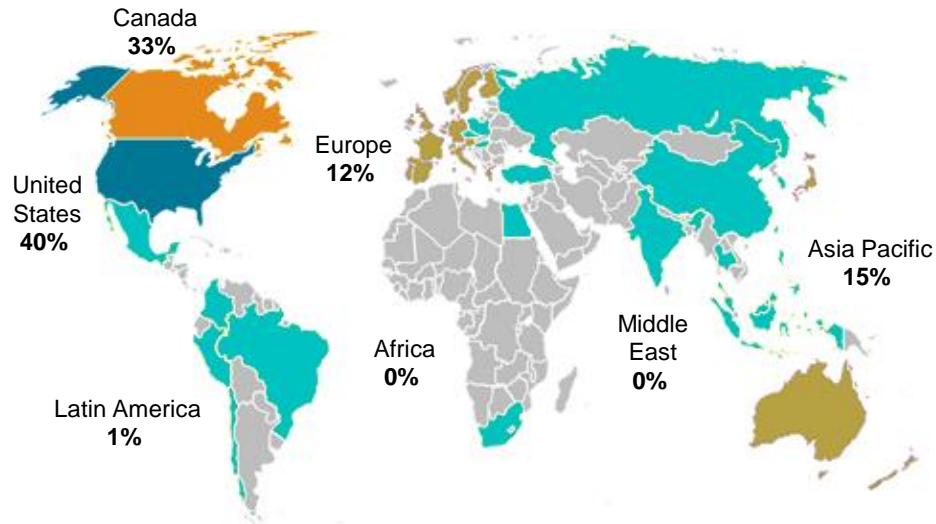
**0.41%**

\*Management Expense Ratio for the DFA Global 80EQ-20FI Portfolio as stated in the Management Report of Fund Performance dated December 31, 2020. Currency Exposure as of November 30, 2020. 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 80EQ-20FI Portfolio. The Global Real Estate Allocation does not include 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

March 31, 2021

## Global Diversification



## Country Weights

| North America (%)    | 72.4 | International (%) | 18.6 |
|----------------------|------|-------------------|------|
| United States        | 39.6 | Australia         | 1.3  |
| Canada               | 32.8 | Austria           | 0.1  |
|                      |      | Belgium           | 0.2  |
| Emerging Markets (%) | 9.1  | Denmark           | 0.4  |
| Brazil               | 0.5  | Finland           | 0.3  |
| Chile                | 0.1  | France            | 1.7  |
| China (Local)        | 2.8  | Germany           | 1.6  |
| Colombia             | 0.0  | Hong Kong         | 0.6  |
| Czech Republic       | 0.0  | Ireland           | 0.2  |
| Egypt                | 0.0  | Israel            | 0.1  |
| Greece               | 0.0  | Italy             | 0.6  |
| Hungary              | 0.0  | Japan             | 4.7  |
| India                | 1.1  | Netherlands       | 0.7  |
| Indonesia            | 0.2  | New Zealand       | 0.1  |
| Malaysia             | 0.2  | Norway            | 0.2  |
| Malta                | 0.0  | Portugal          | 0.0  |
| Mexico               | 0.2  | Singapore         | 0.2  |
| Peru                 | 0.0  | Spain             | 0.4  |
| Philippines          | 0.1  | Sweden            | 0.7  |
| Poland               | 0.1  | Switzerland       | 1.4  |
| Russia               | 0.1  | United Kingdom    | 2.9  |
| South Africa         | 0.5  |                   |      |
| Korea                | 1.4  |                   |      |
| 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 80EQ-20FI Portfolio. Country weights exclude securities in the DFA Global Real Estate Securities Fund. All data is in Canadian dollars.

# Canadian Equity Allocation

March 31, 2021

## Sector Weights

|                  | Model Weight | Index Weight | Under Index   | Over Index  |
|------------------|--------------|--------------|---|---|
| Financials       | 27.8         | 31.6         |  |   |
| Energy           | 16.5         | 12.5         |   |  |
| Materials        | 16.0         | 11.9         |   |  |
| Industrials      | 10.9         | 12.4         |  |   |
| Consumer Disc    | 5.8          | 4.0          |   |  |
| Comm Services    | 5.5          | 4.8          |   |  |
| Consumer Staples | 4.8          | 3.7          |   |  |
| Info Technology  | 4.3          | 9.7          |  |   |
| Utilities        | 3.9          | 4.8          |   |  |
| REIT             | 2.4          | 2.2          |   |  |
| Health Care      | 1.1          | 1.5          |   |  |
| Real Estate      | 0.9          | 0.9          |   |   |

## Size and Style Weights

|              | Model Portfolio   |                   | Index             |                     |
|--------------|-------------------|-------------------|-------------------|---------------------|
|              | Growth            | Neutral           | Value             | Total               |
| Large        | <b>9%</b><br>20%  | <b>26%</b><br>33% | <b>19%</b><br>21% | <b>54%</b><br>74%   |
| Mid          | <b>4%</b><br>5%   | <b>14%</b><br>9%  | <b>5%</b><br>3%   | <b>23%</b><br>17%   |
| Small        | <b>4%</b><br>3%   | <b>9%</b><br>3%   | <b>10%</b><br>3%  | <b>23%</b><br>9%    |
| <b>Total</b> | <b>17%</b><br>28% | <b>49%</b><br>45% | <b>34%</b><br>27% | <b>100%</b><br>100% |

## Top 20 Holdings

|                                    |             |
|------------------------------------|-------------|
| ROYAL BANK OF CANADA               | 5.4         |
| TORONTO-DOMINION BANK              | 3.5         |
| CANADIAN NATURAL RESOURCES         | 3.4         |
| BANK OF NOVA SCOTIA                | 3.2         |
| BANK OF MONTREAL                   | 2.5         |
| CANADIAN IMPERIAL BANK OF COMMERCE | 2.4         |
| CANADIAN NATIONAL RAILWAY CO       | 2.2         |
| MAGNA INTERNATIONAL INC            | 1.7         |
| NUTRIEN LTD                        | 1.6         |
| NATIONAL BANK OF CANADA            | 1.5         |
| MANULIFE FINANCIAL CORP            | 1.5         |
| BCE INC                            | 1.4         |
| TC ENERGY CORP                     | 1.4         |
| SUNCOR ENERGY INC                  | 1.4         |
| CANADIAN PACIFIC RAILWAY           | 1.4         |
| TELUS CORP                         | 1.3         |
| ENBRIDGE INC                       | 1.3         |
| BARRICK GOLD CORP                  | 1.2         |
| SUN LIFE FINANCIAL INC             | 1.2         |
| CGI INC                            | 1.1         |
| <b>Top 20 Holdings Total</b>       | <b>40.6</b> |










### Portfolio Holdings are subject to change.

Data is in Canadian dollars. The Canadian Equity component of the DFA Global 80EQ-20FI Portfolio is a composite of the portfolio holdings of the Canadian equity funds listed on the Portfolio Holdings page but excludes the Canadian securities in the DFA Global Real Estate Securities Fund. 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

March 31, 2021

## Sector Weights

|                  | Model Weight | Index Weight | Under Index   | Over Index  |
|------------------|--------------|--------------|---|---|
| Info Technology  | 19.2         | 25.7         |  |   |
| Financials       | 16.0         | 11.5         |   |  |
| Industrials      | 14.2         | 9.8          |   |  |
| Health Care      | 12.3         | 13.5         |  |   |
| Consumer Disc    | 11.7         | 12.3         |  |   |
| Comm Services    | 8.2          | 10.0         |  |   |
| Consumer Staples | 5.6          | 5.6          |   |   |
| Materials        | 5.0          | 2.9          |   |  |
| Energy           | 3.8          | 2.6          |   |  |
| REIT             | 1.9          | 3.3          |  |   |
| Utilities        | 1.7          | 2.6          |  |   |
| Real Estate      | 0.3          | 0.2          |   |  |

## Size and Style Weights

|       | Model Portfolio |            | Index      |             |
|-------|-----------------|------------|------------|-------------|
|       | Growth          | Neutral    | Value      | Total       |
| Large | <b>15%</b>      | <b>22%</b> | <b>17%</b> | <b>54%</b>  |
|       | 24%             | 30%        | 18%        | 72%         |
| Mid   | <b>2%</b>       | <b>10%</b> | <b>12%</b> | <b>24%</b>  |
|       | 3%              | 8%         | 8%         | 19%         |
| Small | <b>1%</b>       | <b>6%</b>  | <b>15%</b> | <b>22%</b>  |
|       | 1%              | 3%         | 5%         | 9%          |
| Total | <b>18%</b>      | <b>38%</b> | <b>44%</b> | <b>100%</b> |
|       | 28%             | 41%        | 31%        | 100%        |

## Top 20 Holdings

|                              |             |
|------------------------------|-------------|
| APPLE INC                    | 2.8         |
| MICROSOFT CORP               | 2.4         |
| AMAZON.COM INC               | 1.6         |
| ALPHABET INC                 | 1.5         |
| JPMORGAN CHASE & CO          | 1.3         |
| VERIZON COMMUNICATIONS INC   | 1.1         |
| BERKSHIRE HATHAWAY INC       | 1.0         |
| INTEL CORP                   | 1.0         |
| FACEBOOK INC                 | 0.9         |
| JOHNSON & JOHNSON            | 0.9         |
| UNITEDHEALTH GROUP INC       | 0.9         |
| AT&T INC                     | 0.8         |
| COMCAST CORP                 | 0.6         |
| PROCTER & GAMBLE CO          | 0.6         |
| BANK OF AMERICA CORP         | 0.6         |
| CISCO SYSTEMS INC            | 0.5         |
| EXXON MOBIL CORP             | 0.5         |
| MERCK & CO INC               | 0.5         |
| VISA INC                     | 0.5         |
| WALT DISNEY CO               | 0.5         |
| <b>Top 20 Holdings Total</b> | <b>20.4</b> |

























### Portfolio Holdings are subject to change.

Data is in Canadian dollars. The US Equity component of the DFA Global 80EQ-20FI Portfolio is a composite of the portfolio holdings of the US equity funds listed on the Portfolio Holdings page but excludes US securities in the DFA Global Real Estate Securities Fund. 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

March 31, 2021

## Sector Weights

|                  | Model Weight | Index Weight | Under Index   | Over Index  |
|------------------|--------------|--------------|---|---|
| Industrials      | 18.7         | 15.2         |    |    |
| Consumer Disc    | 14.6         | 12.5         |    |    |
| Financials       | 14.3         | 16.3         |    |    |
| Materials        | 10.8         | 7.9          |    |    |
| Consumer Staples | 8.5          | 10.9         |    |    |
| Health Care      | 8.3          | 12.9         |    |    |
| Info Technology  | 7.7          | 8.9          |    |    |
| Comm Services    | 6.2          | 5.2          |    |    |
| Energy           | 3.5          | 3.1          |    |    |
| Utilities        | 3.2          | 3.9          |    |    |
| Real Estate      | 2.4          | 1.7          |    |    |
| REITs            | 1.8          | 1.4          |  |  |

## Size and Style Weights

|              | Model Portfolio |            | Index      |             |
|--------------|-----------------|------------|------------|-------------|
|              | Growth          | Neutral    | Value      | Total       |
| Large        | <b>12%</b>      | <b>21%</b> | <b>18%</b> | <b>51%</b>  |
|              | 26%             | 33%        | 24%        | 83%         |
| Mid          | <b>5%</b>       | <b>9%</b>  | <b>9%</b>  | <b>23%</b>  |
|              | 4%              | 6%         | 6%         | 16%         |
| Small        | <b>3%</b>       | <b>10%</b> | <b>13%</b> | <b>26%</b>  |
|              | 0%              | 1%         | 0%         | 1%          |
| <b>Total</b> | <b>20%</b>      | <b>40%</b> | <b>40%</b> | <b>100%</b> |
|              | 30%             | 40%        | 30%        | 100%        |

## Top 20 Holdings

|                                 |             |
|---------------------------------|-------------|
| NESTLE SA                       | 1.0         |
| TOYOTA MOTOR CORP               | 0.9         |
| ROCHE HOLDING AG                | 0.7         |
| ASML HOLDING NV                 | 0.7         |
| ROYAL DUTCH SHELL PLC           | 0.7         |
| DAIMLER AG                      | 0.6         |
| NOVARTIS AG                     | 0.6         |
| STELLANTIS NV                   | 0.6         |
| SOFTBANK GROUP CORP             | 0.6         |
| TOTAL SE                        | 0.6         |
| LVMH MOET HENNESSY LOUIS VUITTO | 0.6         |
| SONY GROUP CORP                 | 0.5         |
| RIO TINTO PLC                   | 0.5         |
| BHP GROUP LTD                   | 0.4         |
| DEUTSCHE TELEKOM AG             | 0.4         |
| UNILEVER PLC                    | 0.4         |
| AIA GROUP LTD                   | 0.4         |
| BP PLC                          | 0.4         |
| ALLIANZ SE                      | 0.4         |
| VOLKSWAGEN AG                   | 0.4         |
| <b>Top 20 Holdings Total</b>    | <b>11.3</b> |

### Portfolio Holdings are subject to change.

Data is in Canadian dollars. The International Equity component of the DFA Global 80EQ-20FI Portfolio is a composite of the portfolio holdings of the International equity funds listed on the Portfolio Holdings page but excludes the International securities in the DFA Global Real Estate Securities Fund. 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

March 31, 2021

## Sector Weights

|                  | Model Weight | Index Weight | Under Index   | Over Index   |
|------------------|--------------|--------------|---|--|
| Info Technology  | 19.5         | 20.9         |  |  |
| Financials       | 17.0         | 18.2         |  |  |
| Consumer Disc    | 13.2         | 17.6         |  |  |
| Materials        | 11.9         | 8.1          |   |   |
| Industrials      | 8.8          | 4.3          |   |   |
| Comm Services    | 7.6          | 11.7         |  |  |
| Consumer Staples | 5.9          | 5.6          |   |   |
| Real Estate      | 4.7          | 2.1          |   |   |
| Energy           | 4.4          | 4.8          |  |  |
| Health Care      | 4.1          | 4.5          |  |  |
| Utilities        | 2.7          | 2.0          |   |   |
| REIT             | 0.2          | 0.1          |   |  |

## Size and Style Weights

|       | Model Portfolio Index |            |            |             |
|-------|-----------------------|------------|------------|-------------|
|       | Growth                | Neutral    | Value      | Total       |
| Large | <b>14%</b>            | <b>20%</b> | <b>19%</b> | <b>53%</b>  |
|       | 29%                   | 31%        | 20%        | 80%         |
| Mid   | <b>4%</b>             | <b>8%</b>  | <b>10%</b> | <b>22%</b>  |
|       | 3%                    | 5%         | 5%         | 13%         |
| Small | <b>2%</b>             | <b>7%</b>  | <b>16%</b> | <b>25%</b>  |
|       | 2%                    | 2%         | 3%         | 7%          |
| Total | <b>20%</b>            | <b>35%</b> | <b>45%</b> | <b>100%</b> |
|       | 34%                   | 38%        | 28%        | 100%        |

## Top 20 Holdings

|                                  |             |
|----------------------------------|-------------|
| SAMSUNG ELECTRONICS CO LTD       | 3.5         |
| TENCENT HOLDINGS LTD             | 3.3         |
| TAIWAN SEMICONDUCTOR MANUFACT    | 2.9         |
| ALIBABA GROUP HOLDING LTD        | 1.9         |
| CHINA CONSTRUCTION BANK CORP     | 1.2         |
| PING AN INSURANCE GROUP CO OF C  | 1.1         |
| VALE SA                          | 1.0         |
| SK HYNIX INC                     | 0.8         |
| PETROLEO BRASILEIRO SA           | 0.8         |
| INFOSYS LTD                      | 0.7         |
| RELIANCE INDUSTRIES LTD          | 0.7         |
| INDUSTRIAL & COMMERCIAL BANK OF  | 0.6         |
| NETEASE INC                      | 0.5         |
| LG ELECTRONICS INC               | 0.5         |
| BAIDU INC                        | 0.5         |
| CHINA MERCHANTS BANK CO LTD      | 0.4         |
| CHINA NATIONAL BUILDING MATERIAL | 0.4         |
| HON HAI PRECISION INDUSTRY CO LT | 0.4         |
| CHINA RESOURCES LAND LTD         | 0.4         |
| YUM CHINA HOLDINGS INC           | 0.4         |
| <b>Top 20 Holdings Total</b>     | <b>21.8</b> |

### Portfolio Holdings are subject to change.

Data is in Canadian dollars. The Emerging Markets Equity component of the DFA Global 80EQ-20FI Portfolio is a composite of the portfolio holdings of the International equity funds listed on the Portfolio Holdings page but excludes the Emerging Markets securities in the DFA Global Real Estate Securities Fund. 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

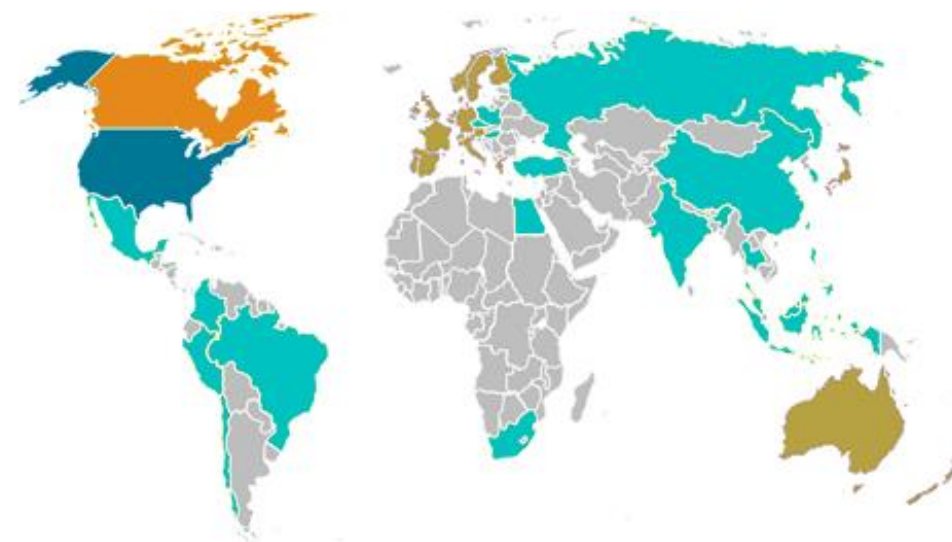
March 31, 2021

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 80EQ-20FI 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 at March 31, 2021. The allocation of real estate securities in the DFA Global 80EQ-20FI Portfolio is based on the portfolio holdings of the funds listed on page 9. The Global Real Estate Allocation does not include 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 the DFA Global Real Estate Securities Fund and not of the portfolio as a whole.



## Global Real Estate Allocation

| Region         | Weight (%)    | Holdings   |
|----------------|---------------|------------|
| US             | 65.3          | 144        |
| Canada         | 1.8           | 31         |
| Asia Pacific   | 12.6          | 79         |
| Europe         | 4.6           | 41         |
| Japan          | 9.5           | 58         |
| United Kingdom | 5.1           | 31         |
| Africa         | 0.6           | 12         |
| Latin America  | 0.5           | 8          |
| <b>Total</b>   | <b>100.0%</b> | <b>404</b> |

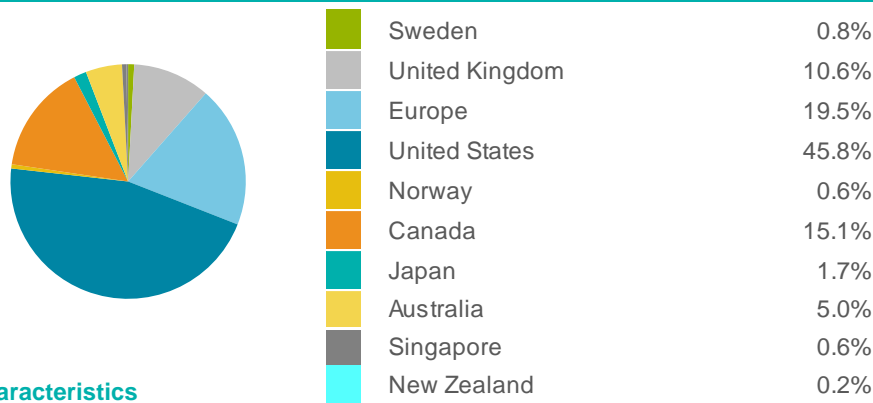


# Global Fixed Income Allocation

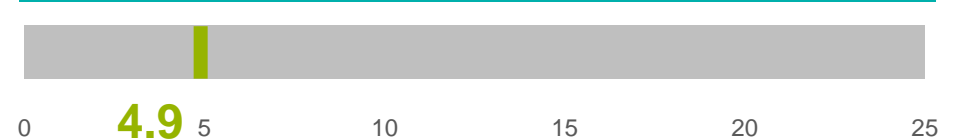
March 31, 2021

DFA Global 80EQ-20FI Portfolio – Class F

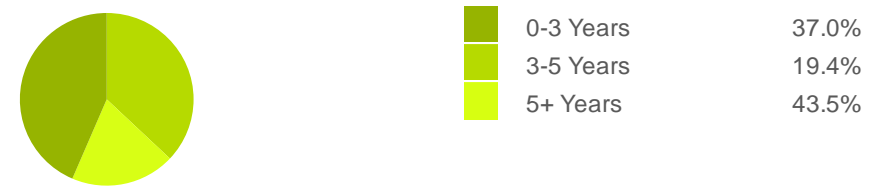
## Country Allocation



## Term (Average Maturity)



## Maturity Allocation



## Characteristics

|                   | Global 80EQ-20FI | Index |
|-------------------|------------------|-------|
| Yield to Maturity | 1.55             | 0.55  |
| Duration          | 4.44             | 8.55  |

## 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 80EQ-20FI 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

March 31, 2021

| Fund  | Allocation | TER   | Turnover |
|---|------------|-------|----------|
| DFA Five-Year Global Fixed Income Fund        | 6.0%       | N/A   | 53.7%    |
| DFA Global Targeted Credit Fixed Income Fund  | 5.0%       | N/A   | 47.6%    |
| DFA Global Investment Grade Fixed Income Fund | 9.0%       | N/A   | 65.2%    |
| DFA Canadian Core Equity Fund                 | 17.7%      | 0.01% | 19.7%    |
| DFA Canadian Vector Equity Fund               | 7.6%       | 0.01% | 31.1%    |
| DFA U.S. Core Equity Fund                     | 10.6%      | —     | 16.5%    |
| DFA U.S. Core Equity Fund (Hedged)            | 10.6%      | —     | 16.5%    |
| DFA U.S. Vector Equity Fund                   | 5.4%       | —     | 18.4%    |
| DFA U.S. Vector Equity Fund (Hedged)          | 3.7%       | —     | 18.4%    |
| DFA International Core Equity Fund            | 7.4%       | 0.03% | 16.0%    |
| DFA International Core Equity Fund (Hedged)   | 7.5%       | 0.03% | 16.0%    |
| DFA International Vector Equity Fund          | 3.8%       | 0.03% | 14.3%    |
| DFA International Vector Equity Fund (Hedged) | 2.6%       | 0.03% | 14.3%    |
| DFA Global Real Estate Securities Fund        | 3.2%       | 0.01% | 11.3%    |

Allocation as of March 31, 2021. TER and Turnover as of December 31, 2020.

**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 80EQ-20FI 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 80EQ-20FI 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 at the dates indicated.