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# DFA Global 70EQ-30FI Portfolio (Class F)

Performance Report  
Q3 2021

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The returns and other characteristics in this presentation are based on the relative weights of the underlying funds in the DFA Global 70EQ-30FI Portfolio–Class F. All data is in Canadian dollars. The indicated rates of return are the historical annual compounded total returns including changes in (share or unit) value and reinvestment of all (dividends or distributions) and do not take into account sales, redemption, distribution, or optional charges or income taxes payable by any security holder that would have reduced returns.

# Portfolio Overview

As of September 30, 2021

The portfolio seeks to offer diversified exposure to the global equity and fixed income markets through a fund of funds structure.

The **Periodic Returns** table at right features the portfolio's performance over three months, one, three, five, and ten years (as applicable), and since its first full month (FFM).

The **Asset Allocation** chart (middle right) shows the portfolio's percent weighting to equity (by region), real estate, and fixed income asset classes.

The **Holdings** table (bottom right) lists the funds held in the portfolio and their quarter-end weightings.

The following pages provide a more detailed view of the portfolio's characteristics and returns by region, country, and asset class.

**Past performance is not a guarantee of future results.**

**Holdings are subject to change.**

1. Periodic Returns are for Class F shares of the DFA Global 70EQ-30FI Portfolio.

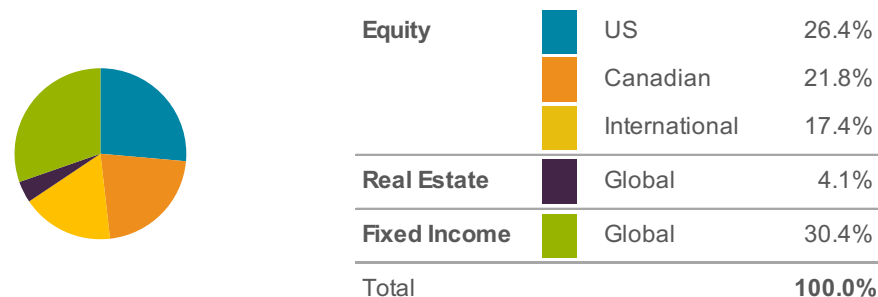
The Global Real Estate Allocation includes REITs in the hedged and unhedged classes of the Canadian, US, and International Core Equity funds (see holdings).

\*Since First Full Month.

## Periodic Returns (%)<sup>1</sup>

	YTD	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr	Since FFM*	Incp. Date
Global 70EQ-30FI Portfolio	10.81	0.07	21.86	7.65	7.43	-	7.10	10/14

## Asset Allocation



## Holdings

Five-Year Global Fixed Income Fund	10.6%
Global Targeted Credit Fixed Income Fund	7.6%
Global Investment Grade Fixed Income Fund	12.1%
Canadian Core Equity Fund	15.7%
Canadian Vector Equity Fund	6.8%
US Core Equity Fund	9.4%
US Core Equity Fund (Hedged)	9.4%
US Vector Equity Fund	5.7%
US Vector Equity Fund (Hedged)	2.4%
International Core Equity Fund	6.1%
International Core Equity Fund (Hedged)	6.2%
International Vector Equity Fund	3.7%
International Vector Equity Fund (Hedged)	1.6%
Global Real Estate Securities Fund	2.7%
<b>Total</b>	<b>100.0%</b>

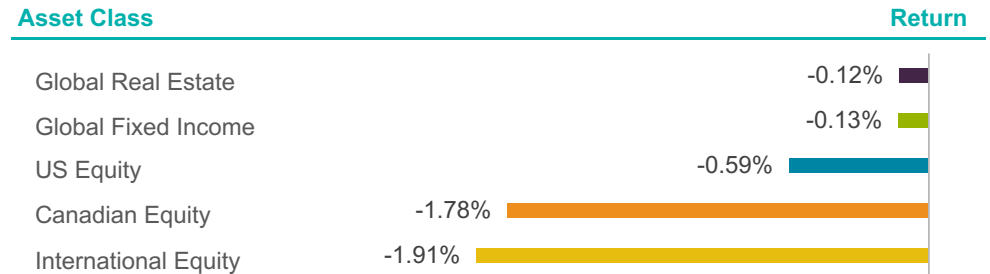
# Asset Class Returns

As of September 30, 2021

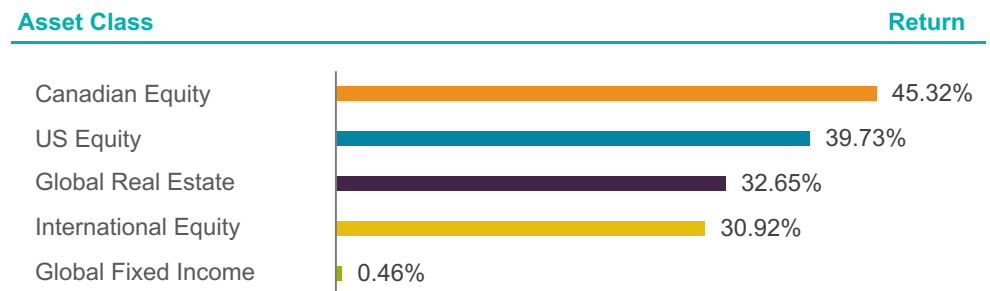
Broad diversification involves holding a wide range of asset classes in markets around the world. These assets may not perform the same way over time, and in fact, this dissimilar performance can reduce volatility and improve total returns in a portfolio. Diversification neither assures a profit nor guarantees against loss in a declining market.

The performance tables at right show ranked returns of the portfolio's major asset classes for the past quarter and twelve months.

## Q3



## 1 Year



**Past performance is not a guarantee of future results.  
Asset Class returns are gross of fees.**

The returns above are based on the relative weights of the portfolio holdings of the underlying funds in the DFA Global 70EQ-30FI Portfolio as listed on page 1. Equity allocations exclude REITS in the Canadian, US and International Core Equity funds (see page 1). The Global Real Estate allocation includes REITs in the hedged and unhedged classes of the Canadian, US, and International Core Equity funds (see page 1). US and International equity returns exclude the effects of currency hedging in the hedged classes.

# Equity Returns by Country

As of September 30, 2021

Global diversification can help reduce the risks of investing in a single country. Diversification neither assures a profit nor guarantees against loss in a declining market. The vertical bar graphs display one-year ranked returns for countries in the portfolio's equity allocations. The tables indicate equity allocation weights and number of holdings per country.

## Developed Markets

Country	1- Year Returns	Weights (%)	Holdings	
Austria		62.14	0.1	34
Israel		56.15	0.1	89
Norway		53.17	0.2	76
Netherlands		40.02	0.7	60
Canada		37.82	32.8	377
Italy		35.67	0.6	110
United Kingdom		33.96	2.8	413
United States		32.52	39.9	2,578
Portugal		29.52	0.0	13
Spain		28.49	0.4	72
France		28.17	1.7	182
Ireland		26.76	1.3	13
Australia		26.75	0.2	272
Singapore		26.07	0.2	104
Finland		24.39	0.3	56
Sweden		22.84	0.7	184
Denmark		22.67	0.5	60
Belgium		21.84	0.2	49
Germany		21.68	1.6	205
New Zealand		21.15	0.1	46
Japan		16.90	4.7	1,681
Hong Kong		13.51	0.5	209
Switzerland		12.48	1.5	151
<b>Total</b>		<b>91.0</b>	<b>7,034</b>	

## Emerging Markets

Country	1- Year Returns	Weights (%)	Holdings	
Czech Republic		78.20	0.0	4
India		60.00	1.1	484
Russia		57.35	0.1	23
Poland		54.43	0.1	51
Hungary		54.27	0.0	4
Mexico		44.25	0.2	75
Taiwan		40.55	1.6	614
South Africa		37.28	0.5	104
Indonesia		29.43	0.1	107
Brazil		28.39	0.5	160
Greece		27.03	0.0	22
Thailand		26.99	0.2	142
Korea		26.50	1.4	615
Philippines		12.89	0.1	63
Colombia		12.14	0.0	19
Turkey		11.19	0.1	62
Malaysia		5.21	0.2	145
Chile		4.64	0.1	47
China		2.03	2.9	751
Peru		-18.24	0.0	4
Egypt		-21.48	0.0	1
<b>Total</b>		<b>9.0</b>	<b>3,497</b>	

**Past performance is not a guarantee of future results. Country Returns are gross of fees. Holdings are subject to change.** Country Weights and Number of Holdings are an average over the past year taken at the beginning of each month and do not include allocation to cash in the portfolio; therefore, country weights may not sum to 100%. The returns above are based on the relative weights of the portfolio holdings of the underlying funds in the DFA Global 70EQ-30FI Portfolio as listed on page 1. Country returns, weights, and number of holdings exclude securities classified as REITs. US, International Developed and Emerging Markets equity returns exclude the effects of currency hedging in the hedged classes. Country weights are broken down as a percentage of the equity allocation and not of the portfolio as a whole.

# Canadian Equity Allocation

As of September 30, 2021

Canadian securities represent about one-third of the portfolio’s equity allocation—an overweighting relative to the world market, as indicated in the **Equity Allocation vs. World Market Capitalization** chart center right.

The **Returns** table (top right) features quarterly and one-year performance of the portfolio’s Canadian equity allocation compared to the S&P/TSX Composite Index. The Canadian equity return is gross of fees and the index return is gross of fees.\*

The **Market Component Weights and Performance** matrix (bottom right) breaks down the allocation’s one-year performance by size and value components. Each box shows a particular component’s one-year return and its weight in the Canadian equity allocation versus the S&P/TSX Composite Index. The matrix illustrates the portfolio’s increased exposure to small cap and value companies, which have higher expected returns as well as higher expected risk and volatility. As shown in the following pages, all equity allocations in the portfolio offer this higher exposure to small cap and value companies.

1. Canadian Equity Allocation and Market Component returns are gross of fees. Market Component Weights are an average over the past year taken at the beginning of each month.

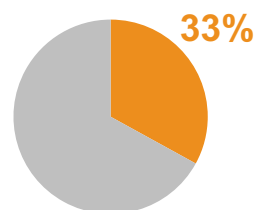
\*Indices are not available for direct investment; therefore, their performance does not reflect the expenses associated with the management of an actual portfolio. The returns above are based on the relative weights of the portfolio holdings of the underlying Canadian Equity funds in the DFA Global 70EQ-30FI Portfolio as listed on page 1. Equity allocation excludes REITs in the Canadian Core Equity Fund (see page 1). S&P/TSX data provided by S&P/TSX. MSCI data © MSCI 2021, all rights reserved. Past performance is not a guarantee of future results. Risks include loss of principal and fluctuating value. Small cap securities are subject to greater volatility than those in other asset categories. These risks are described in the prospectus.

## Periodic Returns (%)<sup>1</sup>

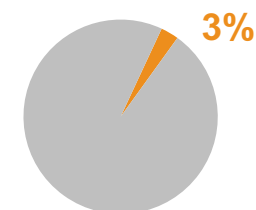
	Q3	1 Yr
Canadian Equity Allocation	-1.78	45.32
S&P/TSX Composite Index	0.17	28.02

## Equity Allocation vs. World Market Capitalization

Canadian Securities in Equity Allocation



Canadian Securities in MSCI All Country World IMI Index



## Market Component Performance\* (1-Year Return), and Weights

	Canadian Equity Allocation <sup>1</sup> % Weight		S&P/TSX Composite Index Weight			
	Growth	Neutral	Value			
Large Cap	10.44%	7% 19%	21.05%	23% 30%	59.91%	22% 23%
Mid Cap	18.11%	4% 4%	19.79%	13% 9%	72.96%	7% 4%
Small Cap	11.79%	3% 2%	47.60%	9% 4%	66.21%	11% 5%

# US Equity Allocation

As of September 30, 2021

The portfolio has a lower weighting to US stocks relative to the US market's share of world market cap, as shown in the **Equity Allocation vs. World Market Capitalization** chart below. The difference is due to Canada's higher weighting in the equity portion of the portfolio. However, ex Canada, the portfolio's US equity allocation is roughly proportional to the US market's share of the total world equity market.

The **Returns** table (top right) features quarterly and one-year performance of the portfolio's US equity allocation compared to the Russell 3000 Index. The US equity return is gross of fees and net of withholding taxes and the index return is gross of fees and withholding taxes.\*

The **Market Component Weights and Performance** matrix (bottom right) breaks down the US allocation's one-year performance by size and value components. Each box shows a particular component's one-year return and its weight in the portfolio's US equity allocation versus the Russell 3000 Index.\*

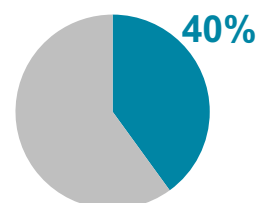
1. US Equity Allocation and Market Component returns are gross of fees. Market Component Weights are an average over the past year taken at the beginning of each month. \*Indices are not available for direct investment; therefore, their performance does not reflect the expenses associated with the management of an actual portfolio. The returns above are based on the relative weights of the portfolio holdings of the underlying US Equity funds in the DFA Global 70EQ-30FI Portfolio as listed on page 1, excluding the effects of currency hedging in the hedged classes. Equity allocation excludes REITs in the hedged and unhedged classes of the US Core Equity fund (see page 1). Russell data copyright © Russell Investment Group 1995–2021 all rights reserved. MSCI data copyright MSCI 2021, all rights reserved. **Past performance is not a guarantee of future results. Risks include loss of principal and fluctuating value. Small cap securities are subject to greater volatility than those in other asset categories. These risks are described in the prospectus.**

## Periodic Returns (%)<sup>1</sup>

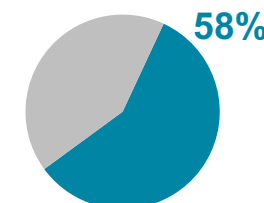
	Q3	1 Yr
<b>US Equity Allocation</b>	<b>-0.59</b>	<b>39.73</b>
Russell 3000 Index	2.20	25.07

## Equity Allocation vs. World Market Capitalization

US Securities in  
Equity Allocation



US Securities in  
MSCI All Country World IMI Index



## Market Component Performance\* (1-Year Return), and Weights

	US Equity Allocation <sup>1</sup> % Weight		Russell 3000 Index Weight	
	Growth	Neutral	Value	
Large Cap	<b>13.16%</b>	<b>21.23%</b>	<b>18.20%</b>	<b>18%</b>
	<u>12%</u> 23%	<u>20%</u> 29%		18%
Mid Cap	<b>23.87%</b>	<b>23.04%</b>	<b>42.82%</b>	<b>14%</b>
	<u>2%</u> 3%	<u>10%</u> 8%		10%
Small Cap	<b>48.25%</b>	<b>32.25%</b>	<b>60.83%</b>	<b>18%</b>
	<u>1%</u> 1%	<u>6%</u> 3%		6%

# International Equity Allocation

As of September 30, 2021

The portfolio's allocation to international developed (ex US ex Canada) and emerging market securities is lower than the international equity market's share of the world market, as indicated in the **Equity Allocation vs. World Market Capitalization** chart below. However, after adjusting for Canada's higher weighting in the portfolio, the international equity allocation's weighting in the portfolio is similar to world market cap weightings.

The **Returns** table (top right) features quarterly and one-year performance of the portfolio's international equity allocation compared to the MSCI EAFE plus Emerging Markets Index (net div.). The international equity return is gross of fees and net of withholding taxes and the index return is gross of fees and net of withholding taxes.\*

The **Market Component Weights and Performance** matrix (bottom right) breaks down the allocation's one-year performance by size and value components. Each box shows a particular component's one-year return and its weight in the portfolio's international equity allocation versus the MSCI EAFE plus Emerging Markets Index (net div.).\*

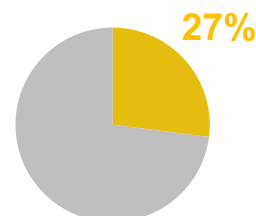
1. International Equity Allocation and Market Component returns are gross of fees. Market Component Weights are an average over the past year taken at the beginning of each month. \*Indices are not available for direct investment; therefore, their performance does not reflect the expenses associated with the management of an actual portfolio. The returns above are based on the relative weights of the portfolio holdings of the underlying International Equity funds in the DFA Global 70EQ-30FI Portfolio as listed on page 1, excluding the effects of currency hedging in the hedged classes. Equity allocation excludes REITs in the hedged and unhedged classes of the International Core Equity Fund (see page 1). MSCI data copyright MSCI 2021, all rights reserved. Past performance is not a guarantee of future results. Risks include loss of principal and fluctuating value. International investing involves special risks such as currency fluctuation and political instability. Investing in emerging markets may accentuate these risks. These risks are described in the prospectus.

## Periodic Returns (%)<sup>1</sup>

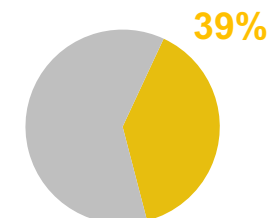
	Q3	1 Yr
<b>International Equity Allocation</b>	<b>-1.91</b>	<b>30.92</b>
MSCI EAFE + Emerging Markets Index (net div.)	-0.79	16.86

## Equity Allocation vs. World Market Capitalization

International Securities in Equity Allocation



International Securities in MSCI All Country World IMI Index



## Market Component Performance\* (1-Year Return), and Weights

	International Equity Allocation <sup>1</sup> % Weight		MSCI EAFE + EM Index Weight			
	Growth	Neutral	Value			
Large Cap	<b>17.78%</b>	<b>10%</b> 25%	<b>13.61%</b>	<b>20%</b> 33%	<b>34.03%</b>	<b>19%</b> 23%
Mid Cap	<b>19.33%</b>	<b>4%</b> 3%	<b>19.87%</b>	<b>9%</b> 6%	<b>31.74%</b>	<b>10%</b> 6%
Small Cap	<b>25.43%</b>	<b>2%</b> 0%	<b>23.99%</b>	<b>9%</b> 1%	<b>30.17%</b>	<b>16%</b> 1%

# Global Real Estate Allocation

As of September 30, 2021

The portfolio's allocation to real estate securities offers cost-effective exposure to real estate and diversification by country, by type, and by size of REITs within the global real estate asset class.

The **Returns** table (top right) shows quarterly and one-year performance for the portfolio's global real estate allocation, compared to the S&P Developed REIT Index (net div.). The allocation's return is gross of fees and the index return is gross of fees.\*

The vertical bar graph in the **Returns by Country** table (bottom right) shows one-year ranked returns of countries represented in the portfolio's global real estate allocation. The table also indicates weights and number of holdings by country.

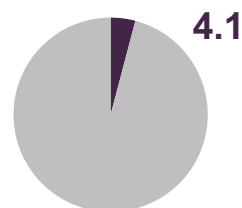
Global Real Estate Allocation and Country Returns are gross of fees. Country Weights and Number of Holdings are an average over the past year taken at the beginning of each month. **\*Indices are not available for direct investment; therefore, their performance does not reflect the expenses associated with the management of an actual portfolio** The returns above are based on the relative weights of REIT securities in the portfolio as a whole. The Global Real Estate Allocation includes REITs in the hedged and unhedged classes of the Canadian, US, and International Core Equity funds (see page 1). The S&P data are provided by Standard & Poor's Index Services Group. **Past performance is not a guarantee of future results. Risks include loss of principal and fluctuating value. International investing involves special risks such as currency fluctuation and political instability. These risks are described in the prospectus. Diversification does not eliminate the risk of market loss.**

## Periodic Returns (%)<sup>1</sup>

	Q3	1 Yr
<b>Global Real Estate Allocation</b>	<b>-0.12</b>	<b>32.65</b>
S&P Developed REIT Index (net div.)	2.23	24.94

## Global Real Estate Allocation

Real Estate Securities in  
Total Portfolio Allocation



Country	1-Year Returns (%)	Weights (%)	Holdings
Netherlands	77.19	0.8	6
South Africa	70.13	0.5	12
Canada	39.69	14.6	31
United	32.83	4.5	31
France	26.62	1.4	10
United States	25.93	57.0	151
Korea	25.92	0.0	1
Australia	25.02	5.6	32
Italy	23.56	0.0	2
Mexico	23.31	0.5	8
Germany	23.09	0.2	4
Spain	18.82	0.5	3
Japan	12.11	8.1	58
New Zealand	9.49	0.5	7
Ireland	8.13	0.1	2
Hong Kong	6.74	1.3	6
Belgium	2.61	1.2	13
China	2.50	0.1	3
Singapore	1.75	3.0	32
Taiwan	-4.25	0.0	3
Malaysia	-11.97	0.0	6
Turkey	-23.02	0.0	3
<b>Total</b>		<b>100.0</b>	<b>424</b>



# Global Fixed Income Allocation

As of September 30, 2021

Through the three underlying funds, the portfolio's allocation to fixed income offers diversified exposure to securities issued or guaranteed by Canadian, foreign governments, other foreign issuers and supranational organizations, and to corporate debt securities with an investment-grade credit rating.

The **Returns** table (top right) shows quarterly and one-year performance for the portfolio's global fixed income allocation, compared to returns of multiple bond indexes. The allocation's return is gross of fees and the index returns are gross of fees.\*

The vertical bar graph in the **Returns by Country** table (bottom right) shows one-year ranked returns of countries represented in the portfolio's global fixed income allocation. The table also indicates weights and number of holdings by country.

The funds enter into transactions intended to hedge exposure to the currencies of the foreign fixed income securities.

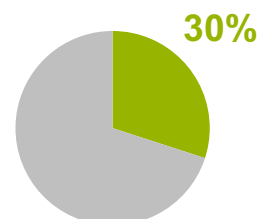
Fixed Income Allocation and Country Returns are gross of fees. Country Weights and Number of Holdings are an average over the past year taken at the beginning of each month. **\*Indices are not available for direct investment; therefore, their performance does not reflect the expenses associated with the management of an actual portfolio.** The returns above are based on the relative weights of the portfolio holdings of the underlying fixed income funds in the DFA Global 70EQ-30FI Portfolio as listed on page 1. Country weights are broken down as a percentage of the Fixed Income Allocation and not of the portfolio as a whole. Bloomberg data provided by Bloomberg. FTSE fixed income indices © 2021 FTSE Fixed Income LLC. **Past performance is not a guarantee of future results. Risks include loss of principal and fluctuating value. Fixed income securities are subject to increased loss of principal during periods of rising interest rates. Fixed income investments are subject to various other risks including changes in credit quality, liquidity, prepayments, and other factors. International investing involves special risks such as currency fluctuation and political instability. These risks are described in the prospectus. Diversification does not eliminate the risk of market loss.**

## Periodic Returns (%)<sup>1</sup>

	Q3	1 Yr
<b>Global Fixed Income Allocation</b>	<b>-0.13</b>	<b>0.46</b>
FTSE World Government Bond Index 1-5 Years (hedged to CAD)	0.03	-0.19
Bloomberg Global Aggregate Credit 1-5 Year Bond Index (hedged to CAD)	0.19	1.37
Bloomberg Global Aggregate Bond Index (hedged to CAD)	0.10	-0.63

## Global Fixed Income Allocation

Fixed Income Securities in  
Total Portfolio Allocation



Country	1- Year Returns (%)	Weights (%)	Holdings
Singapore	1.63	0.4	2
Sweden	1.36	1.0	4
Europe	0.91	20.5	220
US	0.72	46.4	525
Japan	0.19	1.1	4
Australia	-0.29	5.1	41
Norway	-0.59	0.6	6
Canada	-0.61	15.6	62
UK	-0.97	9.1	53
New Zealand	-4.75	0.2	1
<b>Total</b>		<b>100.0</b>	<b>918</b>