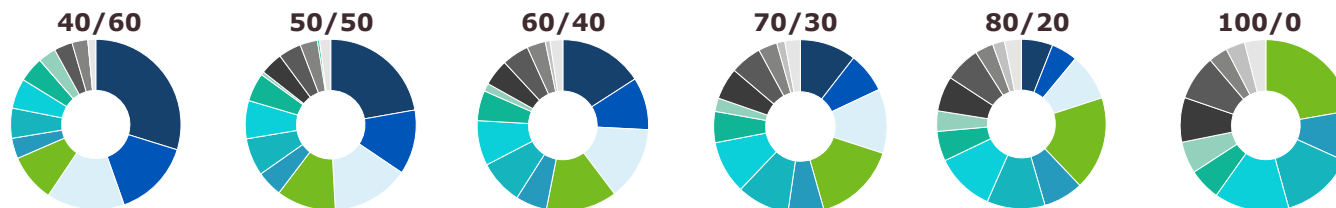


For illustration purposes only. Actual client portfolios may be different.



# Dimensional Global Portfolios November 30, 2023



## Fund Holdings

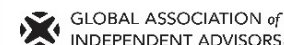
	40/60	50/50	60/40	70/30	80/20	100/0
DFA Five-Year Global Fixed Income	29.8%	22.2%	15.9%	10.5%	6.0%	0.0%
DFA Global Targeted Credit Fixed Income	14.8%	12.2%	9.9%	7.5%	5.0%	0.0%
DFA Global Investment Grade Fixed Income	14.8%	14.7%	13.9%	12.0%	9.0%	0.0%
DFA Canadian Core Equity	9.1%	11.2%	13.4%	15.6%	17.9%	22.2%
DFA Canadian Vector Equity	3.9%	4.9%	5.9%	6.7%	7.6%	9.5%
DFA U.S. Core Equity	5.7%	7.1%	8.4%	9.8%	11.1%	13.9%
DFA U.S. Core Equity (Hedged)	5.7%	7.2%	8.5%	9.9%	11.3%	14.1%
DFA U.S. Vector Equity	4.8%	5.4%	5.7%	5.8%	5.7%	6.0%
DFA U.S. Vector Equity (Hedged)	0.0%	0.6%	1.5%	2.5%	3.9%	6.0%
DFA International Core Equity	3.4%	4.3%	5.0%	5.9%	6.7%	8.4%
DFA International Core Equity (Hedged)	3.5%	4.3%	5.1%	5.9%	6.8%	8.5%
DFA International Vector Equity	3.0%	3.3%	3.5%	3.5%	3.5%	3.6%
DFA International Vector Equity (Hedged)	0.0%	0.4%	0.9%	1.5%	2.3%	3.6%
DFA Global Real Estate Securities	1.5%	2.1%	2.4%	2.9%	3.2%	4.0%
Management Expense Ratio (estimated)	0.34%	0.34%	0.32%	0.35%	0.35%	0.34%
Year-to-Date Return	6.47%	7.07%	7.65%	8.20%	8.77%	9.95%
1-Year Total Return	4.71%	4.88%	5.02%	5.18%	5.33%	5.74%
3-Year Annualized Return	2.62%	3.74%	4.84%	5.92%	7.06%	9.71%
5-Year Annualized Return	4.01%	4.84%	5.61%	6.33%	7.09%	8.59%
10-Year Annualized Return	4.19%	4.87%	5.51%	6.24%	6.74%	7.95%
20-Year Annualized Return	4.99%	5.52%	6.06%	6.58%	7.01%	7.96%
Worst Drawdown (05/2007-02/2009)	-18.90%	-24.70%	-30.10%	-35.10%	-39.80%	-48.00%
Drawdown - Time to Recovery (from the bottom)	11 months	14 months	20 months	23 months	24 months	48 months
20-Year Annualized Standard Deviation	5.82%	7.05%	8.26%	9.51%	10.76%	13.23%

Data Source: Dimensional Returns Web Canada

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## 40/60 Portfolio

01/1994-09/2011: Dimensional Core 40/60 Wealth Index Model (Canada), minus (0.0267% per month for the estimated forward-looking MER + 0.023% for the estimated index tracking error)

10/2011-Present: DFA Canada Global 40EQ-60FI Portfolio - Class F gross of fees, minus estimated forward-looking MER of 0.0267% per month

## 50/50 Portfolio

01/1994-09/2011: Dimensional Core 50/50 Wealth Index Model (Canada), minus (0.0267% per month for the estimated forward-looking MER + 0.025% for the estimated index tracking error)

10/2011-10/2014: (35% DFA Canada 5-year Global Fixed Income Fund + 15% DFA Canada Global Investment Grade Fund + 50% DFA Canada Global Equity Portfolio) Class F gross of fees, minus estimated MER of 0.0267% per month

11/2014-Present: DFA Canada Global 50EQ-50FI Portfolio - Class F gross of fees, minus estimated MER of 0.0267% per month

## 60/40 Portfolio

01/1994-09/2011: Dimensional Core 60/40 Wealth Index Model (Canada), minus (0.0250% per month for the estimated forward-looking MER + 0.027% for the estimated index tracking error)

10/2011-Present: DFA Canada Global 60EQ-40FI Portfolio - Class F gross of fees, minus estimated forward-looking MER of 0.0250% per month

## 70/30 Portfolio

01/1994-09/2011: Dimensional Core 70/30 Wealth Index Model (Canada), minus (0.0267% per month for the estimated forward-looking MER + 0.03% for the estimated index tracking error)

10/2011-10/2014: (18% DFA Canada 5-year Global Fixed Income Fund + 12% DFA Canada Global Investment Grade Fund + 70% DFA Canada Global Equity Portfolio) Class F gross of fees, minus estimated MER of 0.0267% per month

11/2014-Present: DFA Canada Global 70EQ-30FI Portfolio - Class F gross of fees, minus estimated forward-looking MER of 0.0267% per month

## 80/20 Portfolio

01/1994-09/2011: Dimensional Core 80/20 Wealth Index Model (Canada), minus (0.0267% per month for the estimated forward-looking MER + 0.032% for the estimated index tracking error)

10/2011-09/2012: (10% DFA Canada 5-year Global Fixed Income Fund + 10% DFA Canada Global Investment Grade Fund + 80% DFA Canada Global Equity Portfolio) Class F gross of fees, minus estimated MER of 0.0267% per month

10/2012-Present: DFA Canada Global 80EQ-20FI Portfolio Class F gross of fees, minus estimated forward-looking MER of 0.0267% per month

## 100/0 Portfolio

01/1994-09/2011: Dimensional Core 100/0 Wealth Index Model (Canada), minus (0.0267% per month for the estimated forward-looking MER + 0.034% for the estimated index tracking error)

10/2011-Present: DFA Canada Global Equity Portfolio Class F gross of fees, minus estimated forward-looking MER of 0.0267% per month

For periods prior to the each of the listed fund's inception dates, indices (net of forward-looking MER estimates) are used to approximate returns. Backtested index performance is hypothetical and is provided for informational purposes only to indicate historical performance had the index been calculated over the relevant time periods. Dimensional Global Indices consist of a Global Equity allocation and a Fixed Income allocation. The equity allocation combines the following indexes: Dimensional Canadian Core Equity Index, Dimensional Canadian Vector Equity Index, Dimensional US Core Equity Index, Dimensional US Vector Equity Index, Dimensional International Core Equity Index, Dimensional International Vector Equity Index, and the S&P Global REIT Index (gross div). The weight of the REIT index is fixed at 4%. Within the remaining non-REIT equity allocation, Canadian equities are held at 33.33%, then rescaled and rounded to the nearest 1%. The weights of US and International equities are held at their respective market capitalization weights and then rescaled to sum to the total non-REIT, non-Canada weight of the Index Model, rounded to the nearest 1%. Regional weights are determined at each quarter-end and held constant for next three months. Within the Canadian allocation, each month the weights are allocated to the core and vector indexes at 70% and 30%, respectively. Within each of the US and International allocations, each month the weights are allocated to the core, core (hedged to CAD), vector and vector (hedged to CAD) indexes at 35%, 35%, 18% and 12%, respectively. The Fixed income allocation consists of: Dimensional Global Short-Term Government Variable Maturity Index (hedged to CAD) (6%), Dimensional Global Adjusted Investment Grade Index (hedged to CAD) (9%), and Dimensional Global Targeted Credit Index (hedged to CAD) (5%). Returns on the indexes are calculated net of fees and withholding taxes using estimates based on prior years' actual MER and tax withheld. These values are deducted from the indices' returns monthly.

Source: Dimensional Fund Advisors