
DFA U.S. Vector Equity Fund

Management Report of Fund Performance

For the period ended June 30, 2024

The interim management report of fund performance contains financial highlights but does not contain either the interim financial report or the complete annual financial statements of the DFA U.S. Vector Equity Fund (the “Fund” or “Portfolio”). You can get a copy of the interim financial report or annual financial statements at your request, and at no cost, by calling Dimensional Fund Advisors Canada ULC (“Dimensional”) collect at 604-685-1633, by writing to Dimensional at 745 Thurlow Street, Suite 2110, Vancouver, BC, Canada, V6E 0C5 or by visiting Dimensional’s website at www.dimensional.com/ca-en/funds or SEDAR+ at www.sedarplus.ca.

Unitholders may also contact Dimensional using one of these methods to request a copy of the Fund’s proxy voting policies and procedures, proxy voting disclosure record, or quarterly portfolio disclosure.

DFA U.S. Vector Equity Fund

Management Report of Fund Performance

Results of Operations

As of June 30, 2024, the Fund held approximately 2,230 securities. Average cash exposure throughout the period was less than 1% of the Fund's Net Asset Value.

For the six-month period ending June 30, 2024, the value of the Canadian dollar generally depreciated against the U.S. dollar and contributed positively to the returns of the Fund's unhedged classes. For the six-month period ending June 30, 2024, total returns were 9.22% for the Class A units, 5.38% for the Class A(H) units, 9.83% for the Class F units, 5.97% for the Class F(H) units, 9.99% for the Class I units, 6.13% for the Class I(H) units, and 17.60% for the Russell 3000® Index (net of tax) (the "Benchmark").

Each class of the Fund's hedged and unhedged units underperformed the Benchmark. The Fund's emphasis on stocks with smaller market capitalizations detracted from relative performance, as these stocks generally underperformed the overall Benchmark for the period. The Fund's emphasis on value stocks also detracted from relative performance, as value stocks generally underperformed growth stocks for the period. For each of the Fund's hedged classes, currency hedging detracted from performance versus the corresponding unhedged classes, as the Canadian dollar depreciated against the U.S. dollar.

Returns for the Benchmark are unhedged and are not diminished by management and administrative expenses associated with managing a portfolio of securities.

Net returns of Class A and Class A(H) units were diminished by a trailer fee payable to securities dealers. Dealers generally pay a portion of these fees to investment professionals for services they provide to their clients.

Recent Developments

Savina Rizova became Co-Chief Investment Officer of Dimensional and Dimensional Fund Advisors LP ("Dimensional U.S."), effective February 1, 2024.

The economic outlook remains uncertain as a result of continuing economic pressures, including inflation expectations and variable interest rates. These factors are expected to impact domestic and international equity markets and fixed income yields during 2024. Dimensional will continue to monitor these developments in connection with the Fund.

Related-Party Transactions

Dimensional is the manager, trustee, and principal portfolio advisor of the Fund. As manager, Dimensional is responsible for the overall management and administration of the Fund. As trustee, Dimensional holds legal title to the Fund's investments in trust for the Fund's unitholders. For its services, Dimensional receives management fees that are calculated as a percentage of the average Net Asset Value of the Fund. These fees are calculated daily and payable monthly.

As principal portfolio advisor, Dimensional is responsible for managing the investment portfolio of the Fund directly or through sub-advisors. Dimensional has retained its ultimate parent company, Dimensional U.S., to act as the Fund's

sub-advisor. Dimensional U.S. is responsible for investment analysis and decision-making, implementing securities transactions, selecting broker-dealers, acquiring research information, voting proxies, and monitoring the Fund's investment guidelines. The fees of the sub-advisor are paid by Dimensional.

Dimensional has adopted written policies and procedures with respect to the supervision and monitoring of the services provided by Dimensional and Dimensional U.S. and received standing instructions from the Fund's Independent Review Committee ("IRC") to act in accordance with these policies and procedures. These standing instructions require Dimensional to report to the IRC any material exceptions to compliance with these policies and procedures.

DFA U.S. Vector Equity Fund

Management Report of Fund Performance

Financial Highlights

The following tables show selected key financial information about the Fund and are intended to help you understand the Fund's financial performance for the six months ended June 30, 2024 and for the past five years shown, as applicable. Per unit data is derived from the Fund's financial statements.

Ratios and supplemental data are derived from the Fund's Net Asset Value.

The Fund's Net Assets per Unit (\$)⁽¹⁾

	CLASS A						CLASS A(H)					
	2024	2023	2022	2021	2020	2019	2024	2023	2022	2021	2020	2019
Net Assets, beginning of period	\$ 37.62	\$ 33.59	\$ 35.40	\$ 28.28	\$ 27.80	\$ 23.64	\$ 31.16	\$ 27.49	\$ 31.43	\$ 25.36	\$ 24.95	\$ 20.38
Increase (decrease) from operations:												
Total revenue ⁽⁴⁾	0.31	0.62	0.56	0.49	0.45	0.45	0.25	0.51	0.48	0.45	0.39	0.40
Total expenses	(0.29)	(0.51)	(0.48)	(0.49)	(0.38)	(0.40)	(0.23)	(0.42)	(0.42)	(0.44)	(0.33)	(0.35)
Realized gains (losses) for the period	0.51	0.56	1.20	0.83	1.04	0.76	(0.17)	0.17	(0.72)	0.66	1.40	0.77
Unrealized gains (losses) for the period	2.96	3.41	(2.90)	6.35	(0.69)	3.45	1.84	3.60	(3.10)	5.88	(1.33)	3.74
Total increase (decrease) from operations⁽²⁾	\$ 3.49	\$ 4.08	\$ (1.62)	\$ 7.18	\$ 0.42	\$ 4.26	\$ 1.69	\$ 3.86	\$ (3.76)	\$ 6.55	\$ 0.13	\$ 4.56
Distributions:												
From income (excluding dividends)	—	—	—	—	—	—	—	—	—	—	—	—
From dividends	(0.01)	(0.14)	(0.15)	(0.09)	(0.11)	(0.06)	—	(0.11)	(0.12)	(0.08)	(0.12)	(0.05)
From capital gains	—	—	—	—	—	—	—	—	—	—	—	—
Return of capital	—	—	—	—	—	—	—	—	—	(0.24)	—	—
Total Annual Distributions⁽³⁾	(0.01)	(0.14)	(0.15)	(0.09)	(0.11)	(0.06)	—	(0.11)	(0.12)	(0.32)	(0.12)	(0.05)
Net Assets, end of period	\$ 41.08	\$ 37.62	\$ 33.59	\$ 35.40	\$ 28.28	\$ 27.80	\$ 32.84	\$ 31.16	\$ 27.49	\$ 31.43	\$ 25.36	\$ 24.95

	CLASS F						CLASS F(H)					
	2024	2023	2022	2021	2020	2019	2024	2023	2022	2021	2020	2019
Net Assets, beginning of period	\$ 38.65	\$ 34.51	\$ 36.34	\$ 28.99	\$ 28.49	\$ 24.22	\$ 29.50	\$ 26.03	\$ 29.75	\$ 23.90	\$ 23.48	\$ 19.18
Increase (decrease) from operations:												
Total revenue ⁽⁴⁾	0.32	0.64	0.58	0.51	0.46	0.46	0.24	0.48	0.46	0.42	0.37	0.38
Total expenses	(0.06)	(0.12)	(0.11)	(0.12)	(0.10)	(0.10)	(0.05)	(0.09)	(0.10)	(0.10)	(0.08)	(0.09)
Realized gains (losses) for the period	0.53	0.57	1.24	0.86	1.07	0.79	(0.17)	0.13	(0.67)	0.55	0.83	0.70
Unrealized gains (losses) for the period	2.95	3.57	(3.00)	6.60	(1.22)	3.52	1.73	3.46	(2.93)	5.42	(3.47)	3.59
Total increase (decrease) from operations⁽²⁾	\$ 3.74	\$ 4.66	\$ (1.29)	\$ 7.85	\$ 0.21	\$ 4.67	\$ 1.75	\$ 3.98	\$ (3.24)	\$ 6.29	\$ (2.35)	\$ 4.58
Distributions:												
From income (excluding dividends)	—	—	—	—	—	—	—	—	—	—	—	—
From dividends	(0.24)	(0.55)	(0.52)	(0.42)	(0.41)	(0.37)	(0.18)	(0.41)	(0.40)	(0.35)	(0.32)	(0.30)
From capital gains	—	—	—	—	—	—	—	—	—	—	—	—
Return of capital	—	—	—	—	—	—	—	—	—	(0.16)	—	—
Total Annual Distributions⁽³⁾	(0.24)	(0.55)	(0.52)	(0.42)	(0.41)	(0.37)	(0.18)	(0.41)	(0.40)	(0.51)	(0.32)	(0.30)
Net Assets, end of period	\$ 42.21	\$ 38.65	\$ 34.51	\$ 36.34	\$ 28.99	\$ 28.49	\$ 31.08	\$ 29.50	\$ 26.03	\$ 29.75	\$ 23.90	\$ 23.48

	CLASS I						CLASS I(H)					
	2024	2023	2022	2021	2020	2019	2024	2023	2022	2021	2020	2019
Net Assets, beginning of period	\$ 42.12	\$ 37.61	\$ 39.60	\$ 31.59	\$ 31.05	\$ 26.39	\$ 24.88	\$ 21.95	\$ 25.09	\$ 20.11	\$ 19.77	\$ 16.14
Increase (decrease) from operations:												
Total revenue ⁽⁴⁾	0.35	0.70	0.63	0.56	0.50	0.51	0.20	0.41	0.39	0.36	0.30	0.32
Total expenses	—	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	—	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Realized gains (losses) for the period	0.57	0.59	1.36	0.86	1.11	0.87	(0.16)	0.10	(0.62)	0.31	1.21	0.60
Unrealized gains (losses) for the period	3.26	4.12	(3.09)	7.07	0.53	3.76	1.47	3.03	(2.21)	4.68	0.44	2.99
Total increase (decrease) from operations⁽²⁾	\$ 4.18	\$ 5.40	\$ (1.11)	\$ 8.48	\$ 2.13	\$ 5.13	\$ 1.51	\$ 3.53	\$ (2.45)	\$ 5.34	\$ 1.94	\$ 3.90
Distributions:												
From income (excluding dividends)	—	—	—	—	—	—	—	—	—	—	—	—
From dividends	(0.33)	(0.72)	(0.68)	(0.58)	(0.55)	(0.51)	(0.19)	(0.42)	(0.41)	(0.37)	(0.34)	(0.32)
From capital gains	—	—	—	—	—	—	—	—	—	—	—	—
Return of capital	—	—	—	—	—	—	—	—	—	(0.08)	—	—
Total Annual Distributions⁽³⁾	(0.33)	(0.72)	(0.68)	(0.58)	(0.55)	(0.51)	(0.19)	(0.42)	(0.41)	(0.45)	(0.34)	(0.32)
Net Assets, end of period	\$ 46.00	\$ 42.12	\$ 37.61	\$ 39.60	\$ 31.59	\$ 31.05	\$ 26.22	\$ 24.88	\$ 21.95	\$ 25.09	\$ 20.11	\$ 19.77

⁽¹⁾ This information is derived from the Fund's audited annual financial statements and the Fund's unaudited semi-annual financial statements.

⁽²⁾ Net Assets and distributions are based on the actual number of units outstanding at the relevant time. The increase/decrease from operations is based on the weighted average number of units outstanding over the financial period.

⁽³⁾ Distributions were paid in cash/reinvested in additional units of the Fund, or both.

⁽⁴⁾ This total revenue is net of withholding taxes.

DFA U.S. Vector Equity Fund
Management Report of Fund Performance

Ratios and Supplemental Data

	CLASS A						CLASS A(H)					
	June 30, 2024	Dec 31, 2023	Dec 31, 2022	Dec 31, 2021	Dec 31, 2020	Dec 31, 2019	June 30, 2024	Dec 31, 2023	Dec 31, 2022	Dec 31, 2021	Dec 31, 2020	Dec 31, 2019
Total net asset value (\$) (000's) ⁽¹⁾	23,962	22,808	20,487	21,624	17,295	18,431	3,919	3,995	3,929	4,433	3,899	3,988
Number of units outstanding (000's) ⁽¹⁾	583	606	610	611	611	663	119	128	143	141	154	160
Management expense ratio ⁽²⁾	1.43% ⁽⁵⁾	1.45%	1.46%	1.47%	1.52%	1.52%	1.44% ⁽⁵⁾	1.47%	1.47%	1.47%	1.53%	1.52%
Management expense ratio before waivers or absorption ⁽²⁾	1.43% ⁽⁵⁾	1.45%	1.46%	1.47%	1.52%	1.52%	1.44% ⁽⁵⁾	1.47%	1.47%	1.47%	1.53%	1.52%
Trading expense ratio ⁽³⁾	— ⁽⁵⁾	—	—	—	—	—	— ⁽⁵⁾	—	—	—	—	—
Portfolio turnover rate ⁽⁴⁾	3.88%	12.68%	11.11%	12.74%	18.42%	9.76%	3.88%	12.68%	11.11%	12.74%	18.42%	9.76%
Net asset value per unit (\$)	41.08	37.62	33.59	35.40	28.28	27.80	32.84	31.16	27.49	31.43	25.36	24.95

	CLASS F						CLASS F(H)					
	June 30, 2024	Dec 31, 2023	Dec 31, 2022	Dec 31, 2021	Dec 31, 2020	Dec 31, 2019	June 30, 2024	Dec 31, 2023	Dec 31, 2022	Dec 31, 2021	Dec 31, 2020	Dec 31, 2019
Total net asset value (\$) (000's) ⁽¹⁾	376,745	338,551	310,493	325,976	269,729	304,111	73,396	70,645	53,454	56,146	47,225	73,869
Number of units outstanding (000's) ⁽¹⁾	8,925	8,759	8,997	8,970	9,304	10,674	2,361	2,395	2,053	1,888	1,976	3,146
Management expense ratio ⁽²⁾	0.31% ⁽⁵⁾	0.33%	0.33%	0.35%	0.38%	0.39%	0.32% ⁽⁵⁾	0.34%	0.35%	0.36%	0.40%	0.40%
Management expense ratio before waivers or absorption ⁽²⁾	0.31% ⁽⁵⁾	0.33%	0.33%	0.35%	0.38%	0.39%	0.32% ⁽⁵⁾	0.34%	0.35%	0.36%	0.40%	0.40%
Trading expense ratio ⁽³⁾	— ⁽⁵⁾	—	—	—	—	—	— ⁽⁵⁾	—	—	—	—	—
Portfolio turnover rate ⁽⁴⁾	3.88%	12.68%	11.11%	12.74%	18.42%	9.76%	3.88%	12.68%	11.11%	12.74%	18.42%	9.76%
Net asset value per unit (\$)	42.21	38.65	34.51	36.34	28.99	28.49	31.08	29.50	26.03	29.75	23.90	23.48

	CLASS I						CLASS I(H)					
	June 30, 2024	Dec 31, 2023	Dec 31, 2022	Dec 31, 2021	Dec 31, 2020	Dec 31, 2019	June 30, 2024	Dec 31, 2023	Dec 31, 2022	Dec 31, 2021	Dec 31, 2020	Dec 31, 2019
Total net asset value (\$) (000's) ⁽¹⁾	879,452	752,978	599,097	626,075	438,427	373,826	521,387	443,177	333,823	334,163	229,269	179,695
Number of units outstanding (000's) ⁽¹⁾	19,118	17,876	15,930	15,808	13,878	12,040	19,885	17,810	15,206	13,320	11,398	9,091
Management expense ratio ⁽²⁾	0.01% ⁽⁵⁾	0.01%	0.02%	0.02%	0.03%	0.03%	0.01% ⁽⁵⁾	0.02%	0.02%	0.02%	0.03%	0.03%
Management expense ratio before waivers or absorption ⁽²⁾	0.01% ⁽⁵⁾	0.01%	0.02%	0.02%	0.03%	0.03%	0.01% ⁽⁵⁾	0.02%	0.02%	0.02%	0.03%	0.03%
Trading expense ratio ⁽³⁾	— ⁽⁵⁾	—	—	—	—	—	— ⁽⁵⁾	—	—	—	—	—
Portfolio turnover rate ⁽⁴⁾	3.88%	12.68%	11.11%	12.74%	18.42%	9.76%	3.88%	12.68%	11.11%	12.74%	18.42%	9.76%
Net asset value per unit (\$)	46.00	42.12	37.61	39.60	31.59	31.05	26.22	24.88	21.95	25.09	20.11	19.77

⁽¹⁾ This information is derived from the Fund's audited annual financial statements and the Fund's unaudited semi-annual financial statements.

⁽²⁾ Management expense ratio is based on total expenses (excluding broker commissions and other portfolio transaction costs) for the stated period and is expressed as an annualized percentage of daily average Net Asset Value during the period. Effective on July 1, 2023, the management fee for the Fund changed from 1.26% to 1.25% for Class A and A(H) units and 0.26% to 0.25% for Class F and F(H) units, and the calculation of the management expense ratio reflects the new management fee for the Fund.

⁽³⁾ The trading expense ratio represents total commissions and other portfolio transaction costs expressed as an annualized percentage of daily average Net Asset Value during the period.

⁽⁴⁾ The Fund's portfolio turnover rate indicates how actively the Fund's portfolio advisor manages its portfolio investments. A portfolio turnover rate of 100% is equivalent to the Fund buying and selling all of the securities in its portfolio once in the course of the year. The higher a Fund's portfolio turnover in a year, the greater the trading costs payable by the Fund in the year, and the greater the chance of an investor receiving taxable capital gains in the year. There is not necessarily a relationship between a high turnover rate and the performance of the Fund.

⁽⁵⁾ Percentages are annualized.

DFA U.S. Vector Equity Fund

Management Report of Fund Performance

Management Fees

Dimensional receives management fees for its service as manager of the Fund. These fees are calculated as a percentage of the Net Asset Value of the Fund and are calculated daily and payable monthly. The table below shows the annual management fee rates for each class of units of the Fund.

Annual Rate	Class A	Class F	Class I
Management Fees	1.25%	0.25%	0%

Annual Rate	Class A(H)	Class F(H)	Class I(H)
Management Fees	1.25%	0.25%	0%

Dimensional pays a trailer fee to dealers out of the management fees received for Class A and Class A(H) units of the Fund. This trailer fee is generally calculated as a percentage of the average daily Net Asset Value of Class A and Class A(H) units of the Fund held by the dealer's clients or by the dealer on behalf of the clients. The maximum annual trailer fee for the Class A and Class A(H) units of the Fund is 1.00%. The balance of the management fees is for the general management and administrative services provided to the Fund. The table below shows a breakdown of the services received by the Fund as a percentage of management fees.

	Class A	Class F	Class I
Management and Administrative Services	20%	100%	0%
Trailer Fees	80%	0%	0%
	100%	100%	0%

	Class A(H)	Class F(H)	Class I(H)
Management and Administrative Services	20%	100%	0%
Trailer Fees	80%	0%	0%
	100%	100%	0%

No management fees are charged to the Fund with respect to Class I and Class I(H) units. Instead, each Class I and Class I(H) investor pays a separate fee directly to the manager of the Fund.

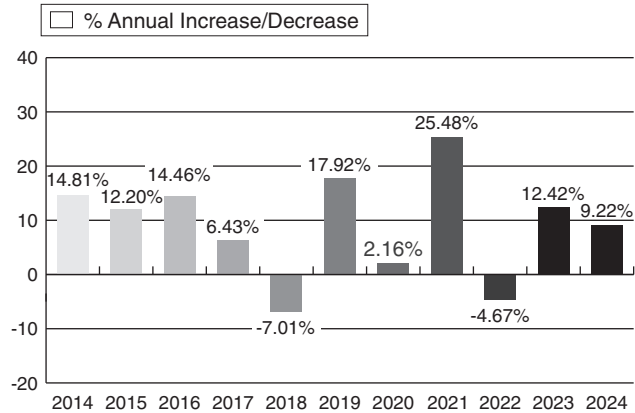
Past Performance

The performance information shown assumes that all distributions made by the Fund during the periods shown were reinvested in additional units of the Fund. The performance information does not take into account any sales, redemption, distribution, or other optional charges that would have reduced returns or performance. How the Fund has performed in the past does not necessarily indicate how it will perform in the future.

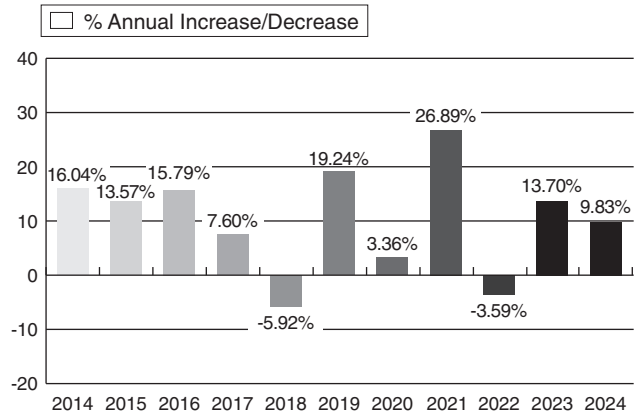
Year-by-Year Returns

The bar charts show the Fund's annual performance for each of the financial years shown, and how the Fund's performance has changed from year to year. The charts show, in percentage terms, how much an investment made on the first day of each financial year would have increased or decreased by the last day of that financial year or interim period.

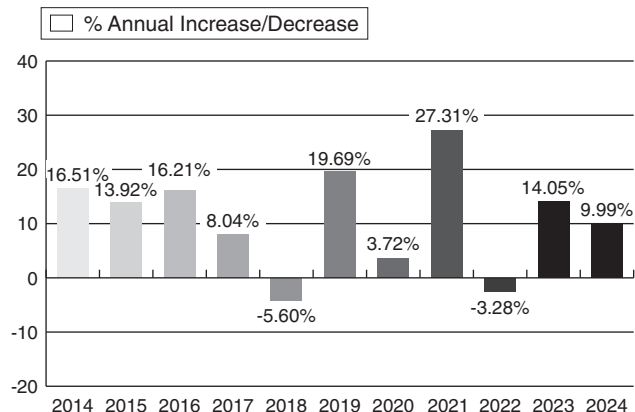
DFA U.S. Vector Equity Fund – Class A



DFA U.S. Vector Equity Fund – Class F



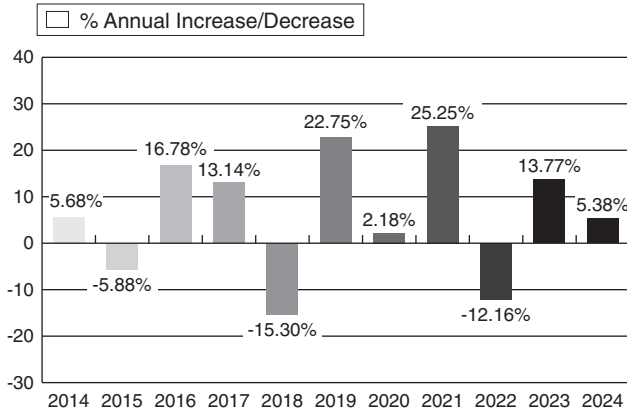
DFA U.S. Vector Equity Fund – Class I



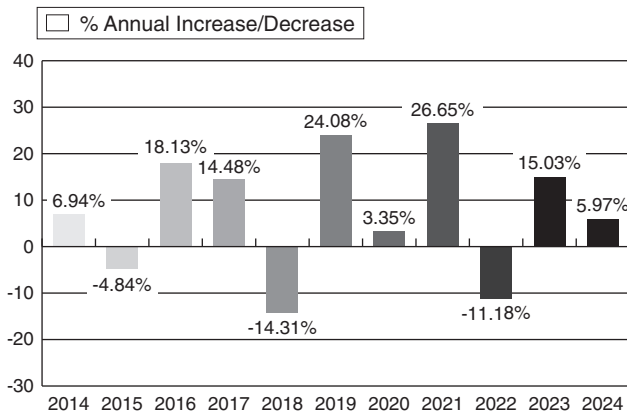
DFA U.S. Vector Equity Fund

Management Report of Fund Performance

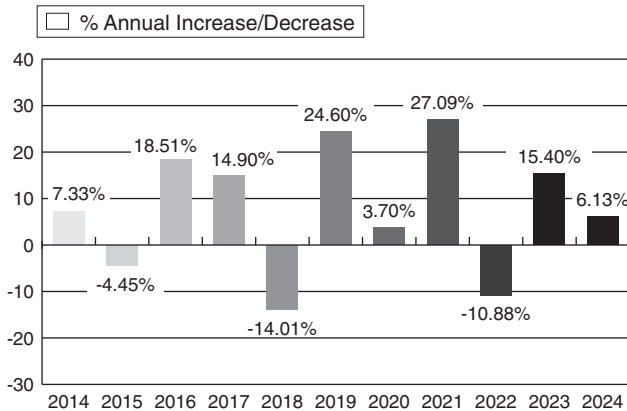
DFA U.S. Vector Equity Fund – Class A(H)



DFA U.S. Vector Equity Fund – Class F(H)



DFA U.S. Vector Equity Fund – Class I(H)



Summary of Investment Portfolio

as at June 30, 2024 (unaudited)

Sector Mix	% of Fund's Net Asset Value
Communication Services	7.48
Consumer Discretionary	9.89
Consumer Staples	4.95
Energy	10.07
Financials	23.26
Health Care	11.89
Industrials	14.83
Information Technology	10.51
Materials	5.50
Real Estate	0.49
Utilities	0.68
Cash and Cash Equivalents	0.48
Currency Forwards*	0.07
Net Other Assets/Liabilities	(0.10)
	<u>100.00</u>

Top 25 Issuers	% of Fund's Net Asset Value
01 Berkshire Hathaway Inc.	2.37
02 JPMorgan Chase & Co.	2.36
03 Exxon Mobil Corp.	2.24
04 Alphabet Inc.	1.58
05 Amazon.com Inc.	1.24
06 UnitedHealth Group Inc.	1.11
07 Chevron Corp.	1.10
08 Johnson & Johnson	1.02
09 Verizon Communications Inc.	0.96
10 Bank of America Corp.	0.92
11 Meta Platforms Inc.	0.92
12 Wells Fargo & Co.	0.78
13 Comcast Corp.	0.74
14 AT&T Inc.	0.57
15 Walt Disney Co.	0.53
16 Advanced Micro Devices Inc.	0.52
17 Pfizer Inc.	0.52
18 Goldman Sachs Group Inc.	0.51
19 Cisco Systems Inc.	0.47
20 Intel Corp.	0.45
21 Super Micro Computer Inc.	0.44
22 ConocoPhillips	0.44
23 Morgan Stanley	0.43
24 Walmart Inc.	0.43
25 RTX Corp.	0.42
	<u>23.07</u>

Total Net Asset Value: \$1,878,860,829

* Currency Forwards are hedged against Classes A(H), F(H) and I(H) of the Fund.

DFA U.S. Vector Equity Fund
Management Report of Fund Performance

All holdings in the Fund are long positions.

The Fund's investment portfolio may change due to the Fund's ongoing portfolio transactions. Quarterly updates are available within 60 days of each quarter end where an annual or interim report is not published by visiting www.dimensional.com/ca-en/funds or by calling Dimensional collect at 604-685-1633 or by writing to Dimensional at 745 Thurlow Street, Suite 2110, Vancouver, BC, Canada, V6E 0C5.