

DFCF

Dimensional Core Fixed Income ETF

Analyst Report

DFCF seeks income and capital appreciation from a broad, actively managed portfolio of global investment-grade fixed income securities.

ESG Themes and Scores

6.35/10

ESG Rate

41.79%

Global Percentile

20.49%

Peer Percentile

Performance Data

| | DFCF | ETF Database Category Average | Factset Segment Average |
|---------------|--------|-------------------------------|-------------------------|
| 1 Month | -1.20% | -0.55% | -0.92% |
| 3 Month | -1.62% | -0.69% | -1.30% |
| YTD Return | -0.20% | 0.49% | -0.15% |
| 1 Year Return | 6.47% | 6.18% | 4.08% |
| 3 Year Return | 4.85% | 4.08% | 2.32% |
| 5 Year Return | N/A | 0.73% | 0.10% |

Top 5 Holdings

| Symbol | Holding | % Assets |
|--------|--|----------|
| Other | UMBS TBA 30yr 6% June Delivery 6.000% 01-FEB-2055 | 6.31% |
| Other | UMBS TBA 30yr 2.5% June Delivery 2.500% 01-SEP-2051 | 5.64% |
| Other | Government of the United States of America FRN 31-JAN- | 5.06% |
| Other | UMBS TBA 30yr 2% June Delivery 2.000% 01-AUG-2051 | 4.77% |
| Other | Government of the United States of America FRN 31-OCT- | 3.44% |

Vitals

| | |
|---------------|--------------|
| Issuer | Dimensional |
| Brand | Dimensional |
| Structure | ETF |
| Expense Ratio | 0.17% |
| Inception | Nov 15, 2021 |
| Index Tracked | N/A |

ETF Database Themes

| | |
|-------------------|-------------------|
| Category | Total Bond Market |
| Asset Class | Bond |
| Asset Class Size | N/A |
| Asset Class Style | N/A |
| Region (General) | Global |
| Region (Specific) | Broad |

FactSet Classifications

| | |
|-----------|---|
| Segment | Fixed Income: Global - Broad Market, Broad-based Investment Grade |
| Category | Broad Market, Broad-based |
| Focus | Investment Grade |
| Niche | Broad Maturities |
| Strategy | Active |
| Weighting | Proprietary |

