

# Dimensional - Core Fixed Income ETF (DFCF)

AMEX · inception 2021-11-16 · beta 0.93 · avg volume 1,693,644 · holdings as of 2026-10-15 · prices through 2026-10-16

InsiderStreet

ETF FACTSHEET

Built 2026-10-18

AUM  
**\$11.6B**

HOLDINGS  
**1,874**

TOP-10 WEIGHT  
**0.0%**

1-YR RETURN  
**-5.0%**

MAX DRAWDOWN  
5Y  
**-19.6%**

VOLATILITY 1Y  
**4.3%**

## PERFORMANCE VS S&P 500 (SPY)

■ DFCF ■ SPY



| TOTAL RETURN | 1M    | 3M    | 6M    | YTD    | 1Y     | 3Y     | 5Y     |
|--------------|-------|-------|-------|--------|--------|--------|--------|
| DFCF         | -0.7% | -2.7% | -4.6% | -4.3%  | -5.0%  | +11.1% | —      |
| SPY          | +0.3% | +2.9% | +7.5% | +11.7% | +15.1% | +80.0% | +84.9% |

Rebased to 100 five years ago, weekly adjusted closes. Max drawdown is the largest peak-to-trough fall in that window (trough 2022-10-20). 3y and 5y returns are cumulative.

## TOP HOLDINGS

| #  | TICKER | NAME                   | WEIGHT |
|----|--------|------------------------|--------|
| 1  |        | FNMA 30YR TBA NOV 6%   | 6.23%  |
| 2  |        | FNMA 30YR TBA NOV 2.5% | 5.25%  |
| 3  |        | FNMA 30YR TBA NOV 6.5% | 5.03%  |
| 4  |        | GNMA 30YR TBA NOV 6%   | 4.55%  |
| 5  |        | US T-NOTE VRN 01/31/28 | 4.47%  |
| 6  |        | US T-NOTE VRN 10/31/27 | 2.83%  |
| 7  |        | US T-NOTE VRN 7/31/27  | 2.59%  |
| 8  |        | FNMA 30YR TBA NOV 3.5% | 2.25%  |
| 9  |        | US T-NOTE VRN 10/31/26 | 2.17%  |
| 10 |        | US T-NOTE VRN 04/30/27 | 1.90%  |

## EXPOSURE

### Sector

Unclassified



100.0%

### Country

Unclassified



100.0%

Weights of holdings joined to company profiles; bonds, cash and derivatives fall under Unclassified.

## INSIDERSTREET SCORES OF THE HOLDINGS

The holdings are not companies we score (e.g. bonds or commodities).

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**Method and disclosures.** Every figure is computed in code from InsiderStreet's production data (fund holdings filings and disclosures, exchange prices, company fundamentals). This factsheet contains no model-written text. It is not investment advice, not an offer or solicitation to buy or sell any security, and not a recommendation for any person. Expense ratio is not shown: it is not in our data set. Past performance does not guarantee future results. © 2026 InsiderStreet.ai.