

# GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

AS OF MARCH 31, 2026

## ABOUT DIMENSIONAL \*

Dimensional is a leading global investment firm that has been translating academic research into practical investment solutions since 1981. Guided by a strong belief in markets, Dimensional offers strategies that focus on the drivers of expected returns. The firm applies a dynamic implementation process that integrates advanced research, methodical portfolio design, and careful execution, while balancing risks, costs, and other tradeoffs that may impact performance. This approach is applied across a full suite of investment strategies to help meet the needs of investors worldwide.

## OVERVIEW

Benchmark	Bloomberg Global Aggregate Bond Index (hedged to USD)
Inception Date	Jan. 11, 2018
Ticker	DGCFX
CUSIP	25239Y386
Fund Assets Under Management	\$2.9 Billion

## INVESTMENT OBJECTIVE

The investment objective of the DFA Global Core Plus Fixed Income Portfolio is to maximize total returns from the universe of fixed income securities in which the Portfolio invests. Total return is comprised of income and capital appreciation.

## PRINCIPAL RISKS

Because the value of your investment in the Portfolio will fluctuate, there is the risk that you will lose money. An investment in the Portfolio is not a deposit of a bank and is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. The Portfolio's principal risks include: market risk, foreign securities and currencies risk, foreign government debt risk, emerging markets risk, China investments risk, mortgage-backed securities risk, interest rate risk, credit risk, high yield risk, income risk, call risk, derivatives risk, liquidity risk, securities lending risk, operational risk, and cyber security risk. For more information regarding the Portfolio's principal risks, please see the prospectus.

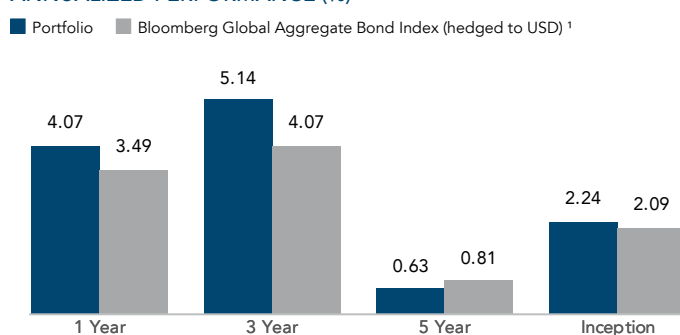
## CHARACTERISTICS

Number of Holdings	640
Average Maturity (Years)	8.53
Yield to Maturity	5.61%
30-Day SEC Yield	4.22%
Average Duration (Years)	6.83

\* "Dimensional" refers to the Dimensional separate but affiliated entities generally, rather than to one particular entity. These entities are Dimensional Fund Advisors LP, Dimensional Fund Advisors Ltd., Dimensional Ireland Limited, DFA Australia Limited, Dimensional Fund Advisors Canada ULC, Dimensional Fund Advisors Pte. Ltd, Dimensional Japan Ltd., and Dimensional Hong Kong Limited.

<sup>1</sup> The Bloomberg Global Aggregate Bond Index (hedged to USD) measures the performance of global investment grade debt, and includes treasury, government-related, corporate and securitized fixed bonds while hedging the currency back to the US Dollar. Bloomberg data provided by Bloomberg. Indices are not available for direct investment. Investment Products • Not FDIC Insured • Not Bank Guaranteed • May Lose Value • Dimensional Fund Advisors does not have any bank affiliates.

## ANNUALIZED PERFORMANCE (%)



## CALENDAR YEAR RETURNS (%)

	PORTFOLIO	BENCHMARK
2025	6.11%	4.86%
2024	3.57%	3.40%
2023	10.02%	7.15%
2022	-15.87%	-11.22%
2021	-2.04%	-1.39%
2020	8.51%	5.58%
2019	11.55%	8.22%

Performance for the portfolio is reported net of all advisory fees and includes reinvestment of dividends and other earnings. Performance less than one year is not annualized. Performance data shown represents past performance and is no guarantee of future results. Current performance may be higher or lower than the performance shown. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. To obtain performance data current to the most recent month-end, visit [www.dimensional.com](http://www.dimensional.com).

**CREDIT ALLOCATION <sup>2</sup>**

AAA	5.09%
AA	48.51%
A	21.78%
BBB	28.29%
Not Rated	-10.59%
Non-Investment Grade	6.92%

**MATURITY ALLOCATION**

0 - 3 Months	0.32%
3 - 6 Months	0.10%
6 - 9 Months	0.00%
9 - 12 Months	0.19%
1 - 3 Years	0.82%
3 - 5 Years	8.36%
5 - 7 Years	23.73%
7 - 10 Years	45.06%
10 - 20 Years	21.42%

**TOP COUNTRIES**

United States	48.69%
Canada	16.10%
Australia	8.60%
France	6.56%
Japan	4.74%

**FUND COSTS**

Management Fee	0.20%
Gross Expense Ratio	0.24%
Net Expense Ratio (to investor)	0.23%

The Portfolio has entered into fee waiver and/or expense assumption arrangements with the advisor. In these cases, the advisor has contractually agreed, under certain circumstances, to waive certain fees and/or assume certain expenses of the class of the Portfolio. The fee waiver will remain in effect through February 28, 2027, and may only be terminated by the Portfolio's Board of Directors/Trustees prior to that date. The net expense ratio of the class reflects the gross expense ratio of such class of the Portfolio after taking into account any such fee waiver and/or expense assumption arrangements. The gross expense ratio reflects the Total Annual Fund Operating Expenses as disclosed in the prospectus. Please read the Portfolio's prospectus for details and more information.

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. Consider the investment objectives, risks, and charges and expenses of the Dimensional funds carefully before investing. For this and other information about the Dimensional funds, please read the prospectus carefully before investing. Prospectuses are available by calling Dimensional Fund Advisors collect at (512) 306-7400 or at [www.dimensionalfund.com](http://www.dimensionalfund.com). Dimensional funds are distributed by DFA Securities LLC. Holdings are subject to change. Numbers may not total 100% due to rounding.

Allocations are based on the held weight of the long bond exposures.

<sup>2</sup> Credit rating agencies Moody's Investor Service, Fitch Ratings, and Standard & Poor's Corporation rate the credit quality of debt issues. For reporting purposes, we generally assign a composite rating based on stated ratings from Nationally Recognized Statistical Ratings Organizations ("NRSROs"). For example, if Moody's, Fitch, and S&P all provide ratings, we assign the median rating. In certain instances, such as Pre-Refunded Municipals and US Treasury and Agency securities, we will assign the internal Dimensional rating. The internal Dimensional rating can only be as high as the highest stated credit rating from an NRSRO.

Allocations and characteristics include the held value weight of long bond exposures as well as the short exposure represented by the TBA Offset category. TBA Offsets represents the notional value agreed to be paid upon settlement of TBA forward contracts. A TBA forward offers liquid exposure to the US agency mortgage-backed securities market (MBS). Weight differences between the TBA and TBA Offset security type categories represent unrealized gains or losses on TBA forward contracts.