

Portfolio 2

Dimensional Funds PLC – World Allocation 20/80 Fund



Portfolio solution for FAIRHORIZON Blue. Global multi-asset defensive allocation (20/80). Active quantitative highly diversified fund-of-Dimensional funds portfolio.

About the Fund

Data as of April 30th 2026

Dimensional Fund Advisors is a systematic/quantitative focused firm founded in 1981, and is reputable for translating interesting academic research into practical and profitable investment solutions.

The **Dimensional World Allocation 20/80 Fund** is an actively managed, multi-asset fund-of-funds strategy designed to achieve long-term total return while adhering to an exposure of 20% global developed equities and 80% global investment grade short-to-medium maturity bonds asset allocation policy, through investing in other Dimensional funds as well as direct stocks and bonds.

The fund adopts Dimensional's general equity selection approach of having higher emphasis on smaller cap and value-oriented companies in its quantitative models.

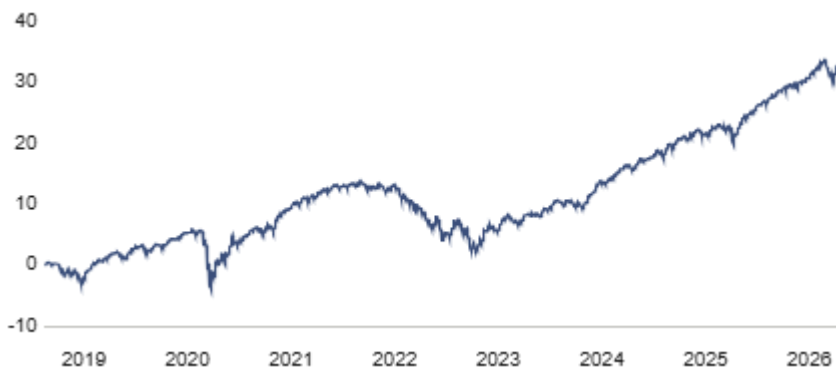
The fund runs a highly diversified portfolio of >14000 equity holdings and >1000 bond holdings on see through basis.

Dimensional Funds PLC - World Allocation 20/80 Fund

ISIN	IE00BYTYTZ87
Management Style	Factor-based
Asset Class	Global Multi-Asset Defensive
TER	0.31% p.a.
Distribution policy	Accumulating
Inception	2018-08-17
Share Class	USD
Max. recommended Portfolio share	100%

Performance

Price Performance – Maximum Period



Building Block Returns

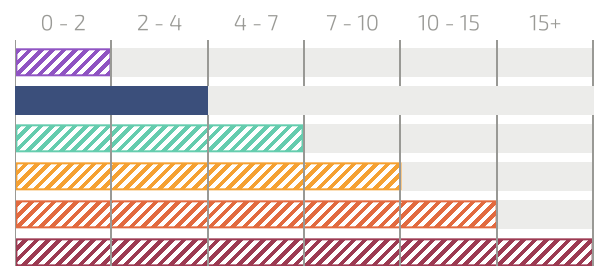
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Ann. return (3-year):	7.18%
Ann. return (5-year):	3.55%
Ann. return (10-year):	—
Ann. Standard Deviation (5-year):	4.10%

This is our reference benchmark solution for the FAIRHORIZON Blue category, representing global high quality bonds-like returns and volatility.

The FairHorizon Context

Investment-Time-Horizon in years



Expected long-term return	2 - 4% p.a.
Expected volatility	3 - 5% p.a.



Why we prefer this fund

Relevance of strategy

This is our reference benchmark solution for the FAIRHORIZON Blue category, representing global high quality bonds-like returns and volatility.

Manager expertise

Dimensional's reputable team of Nobel winners and other financial academic experts is responsible for the quantitative models that serve as the basis of all Dimensional funds.

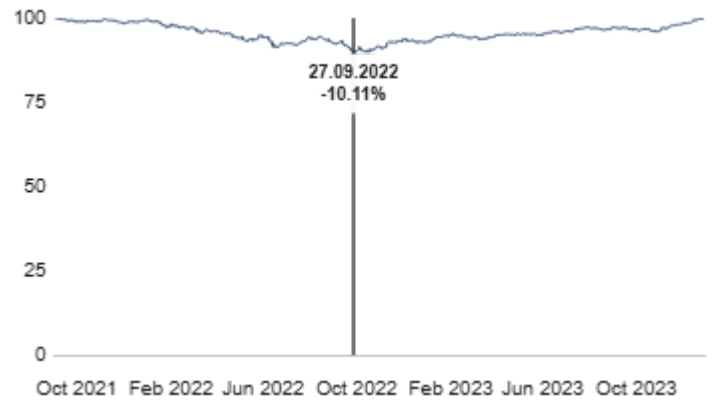
Differentiated portfolio

The fund places a high emphasis on risk management by focusing on developed markets exposure as well as high quality short-to-medium maturity bonds in the portfolio.

Performance

While this is a multi-asset strategy with 20% equities exposure, the fund has managed to deliver a higher return and yet lower volatility performance over time compared to most typical global bond solutions and indices.

Historical maximum drawdown & recovery time



Max drawdown (since inception)	-10.11%
Recovery Period	457 Days

Diversification



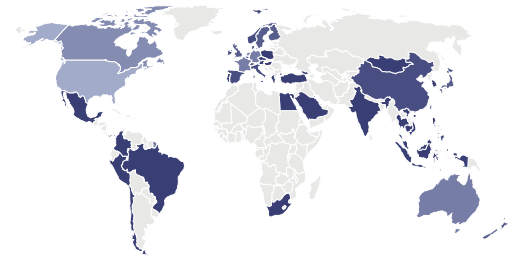
Credit Rating

Aaa	5.76%
Aa	7.36%
A	0.56%
Others	86.32%



Sectors

Government-Related	35.98%
Corporate	33.24%
Treasury	8.47%
Technology	3.84%
Financials	3.45%
Industrials	2.81%
Consumer Discretionary	2.17%
Health Care	1.83%
Materials	1.48%
Communications	1.43%
Consumer Staples	1.20%
Others	4.09%



Geography

U.S.A.	20.00%
Canada	10.48%
Supranational	10.38%
Netherlands	8.80%
Germany	7.88%
Australia	7.20%
France	6.73%
United Kingdom	3.36%
Finland	3.22%
New Zealand	3.07%
Luxembourg	2.47%
Others	16.43%

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Mario Becker
CEO & Founder
mario@dfo.sg



Lim Chuin Hao
Head of Research
ch@dfo.sg