

Portfolio 3

# Dimensional Funds PLC – World Allocation 40/60 Fund



Portfolio solution for FAIRHORIZON Green. Global multi-asset moderate defensive allocation (40/60). Active quantitative high 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 40/60 Fund** is an actively managed, multi-asset fund-of-funds strategy designed to achieve long-term total return while adhering to an exposure of 40% global developed equities and 60% 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.

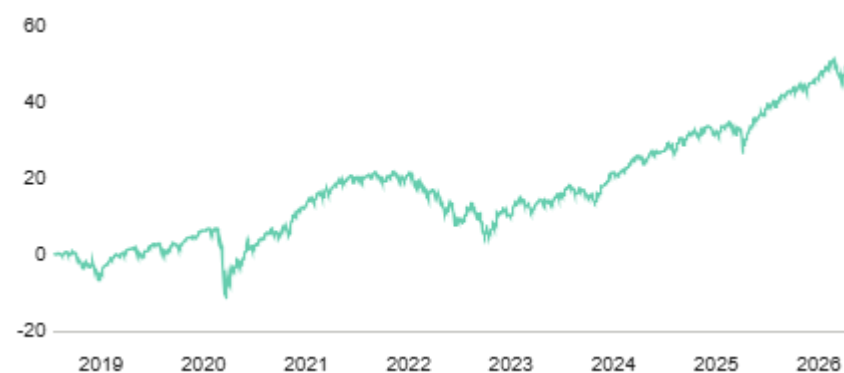
The fund runs a highly diversified portfolio of >15000 equity holdings and >1700 bond holdings on see through basis.

## Dimensional Funds PLC - World Allocation 40/60 Fund

ISIN	IE00BFZ0X665
Management Style	Factor-based
Asset Class	<a href="#">Global Multi-Asset</a> <a href="#">Moderate Defensive</a>
TER	0.30% p.a.
Distribution policy	Accumulating
Inception	2018-07-17
Share Class	USD
Max. recommended Portfolio share	100%

## Performance

### Price Performance – Maximum Period



— Building Block Returns

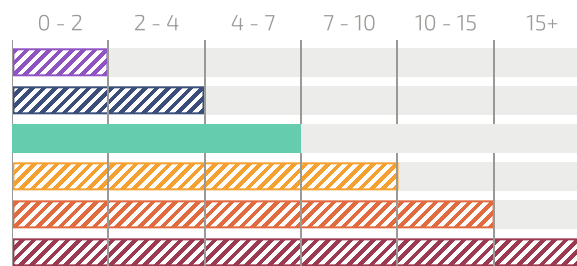
### Dimensional Funds PLC - World Allocation 40/60 Fund

Ann. return (3-year):	9.82%
Ann. return (5-year):	4.98%
Ann. return (10-year):	—
Ann. Standard Deviation (5-year):	6.84%

This is our reference benchmark solution for the FAIRHORIZON Green category, representing moderate risk 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 Green category, representing moderate risk 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.

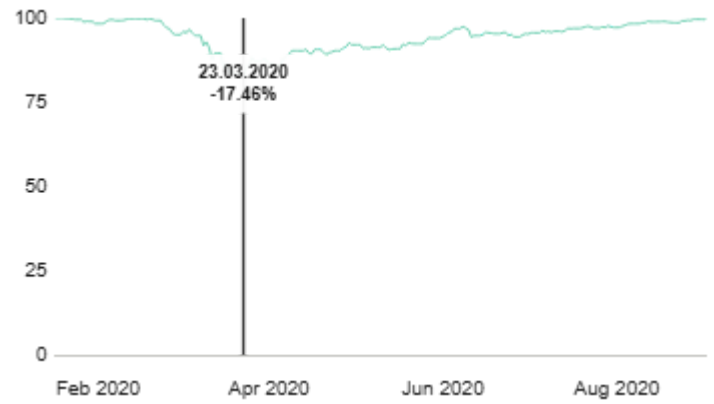
### Differentiated portfolio

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 40% equities exposure, the fund has managed to deliver a return and volatility profile that can be used to represent moderate risk bonds exposures such as emerging market bonds.

## Historical maximum drawdown & recovery time



Max drawdown (since inception)	-17.46%
Recovery Period	163 Days

## Diversification

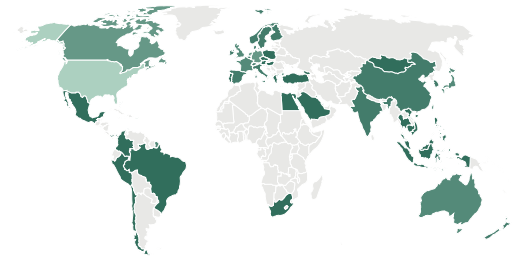


Credit Rating

No credit-rating data

Sectors

Government-Related	25.89%
Corporate	25.62%
Technology	7.50%
Financials	7.01%
Treasury	6.58%
Industrials	5.41%
Consumer Discretionary	4.26%
Health Care	3.45%
Materials	2.95%
Communications	2.74%
Consumer Staples	2.48%
Others	6.10%



Geography

U.S.A.	30.36%
Canada	8.65%
Supranational	6.95%
Germany	6.90%
Netherlands	6.49%
Australia	5.48%
France	4.76%
United Kingdom	3.70%
Japan	3.25%
New Zealand	2.36%
Finland	2.32%
Others	18.78%

## Like this Fund? Talk to us!

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