

Portfolio 5

Dimensional Funds PLC – World Allocation 80/20 Fund



Portfolio solution for FAIRHORIZON Orange. Global multi-asset aggressive allocation (80/20).
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 80/20 Fund** is an actively managed, multi-asset fund-of-funds and direct securities strategy designed to achieve long-term total return while adhering to an exposure of 80% global developed equities and 20% 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.

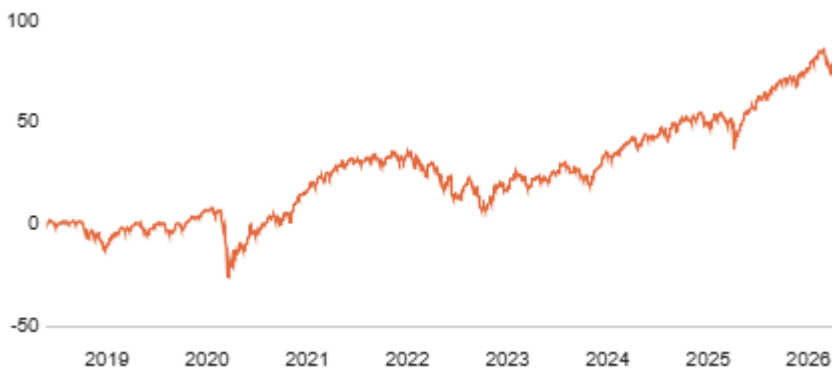
The fund runs a highly diversified portfolio of >15000 equity holdings and >1100 bond holdings on see through basis.

Dimensional Funds PLC - World Allocation 80/20 Fund

ISIN	IE00BYTYV523
Management Style	Factor-based
Asset Class	<u>Global Multi-Asset</u> <u>Aggressive</u>
TER	0.35% p.a.
Distribution policy	Accumulating
Inception	2018-05-29
Share Class	USD
Max. recommended Portfolio share	100%

Performance

Price Performance – Maximum Period



— Building Block Returns

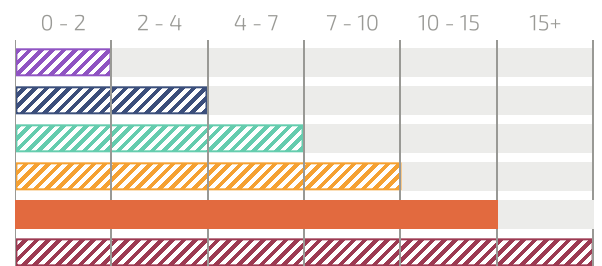
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Ann. return (3-year):	15.12%
Ann. return (5-year):	7.92%
Ann. return (10-year):	—
Ann. Standard Deviation (5-year):	12.44%

This is our reference benchmark solution for the FAIRHORIZON Orange category, representing long-term global defensive equity 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 Orange category, representing long-term global defensive equity 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.

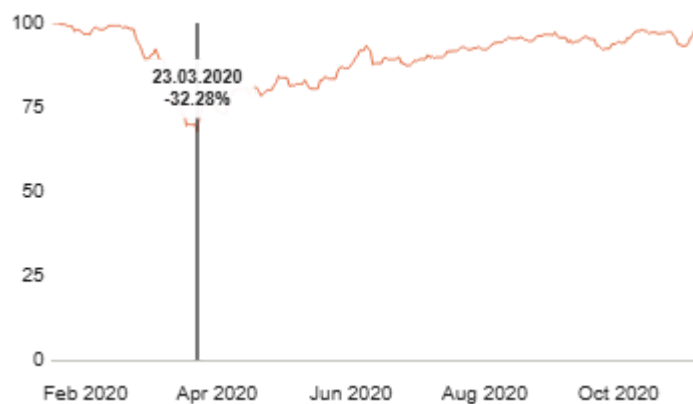
Differentiated portfolio

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 80% equities exposure, the fund has managed to deliver a return and volatility profile that can be used to represent global defensive equity exposures.

Historical maximum drawdown & recovery time



Max drawdown (since inception)	-32.28%
Recovery Period	231 Days

Diversification



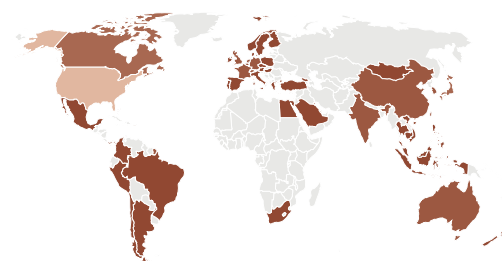
Top 10 Holdings

Dimensional Funds PLC - World	17.65%
Dimensional Funds ICVC - Inter	17.59%
Dimensional PLC - Global Core	17.49%
Dimensional Funds plc - Global	9.93%
Dimensional Funds PLC - Global	9.91%
Dimensional Funds ICVC - Emerg	9.01%
Global Core Equity UCITS ETF C	5.52%
Dimensional Funds PLC - Global	5.42%
Dimensional Funds plc - Global	5.36%
Dimensional Funds ICVC - UK Co	1.01%



Sectors

Technology	14.84%
Financials	14.16%
Corporate	13.31%
Industrials	10.73%
Consumer Discretionary	8.46%
Health Care	7.02%
Materials	5.79%
Communications	5.55%
Consumer Staples	4.61%
Government-Related	4.59%
Energy	4.47%
Others	6.46%



Geography

U.S.A.	52.55%
Japan	5.41%
Canada	5.00%
United Kingdom	4.23%
France	2.96%
Australia	2.62%
China	2.56%
Taiwan	2.25%
Netherlands	2.25%
Germany	2.19%
Switzerland	1.92%
Others	16.06%

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