



Risk Rating

Dimensional World Allocation Funds

July 2025

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Dimensional World Equity Fund



Executive summary

Accumulation Risk Ratings

Summary

We conclude the following Risk Ratings for the Dimensional World Allocation Funds:

Dimensional World Allocation 20/80 Fund	2
Dimensional World Allocation 40/60 Fund	4
Dimensional World Allocation 60/40 Fund	5
Dimensional World Allocation 80/20 Fund	7
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Assessment

The Defaqto methodology involves using both quantitative and qualitative inputs to risk rate a fund:

Input 1 - Forecast the fund's future volatility

Input 2 - Discussion with the fund manager

Since our profiles are overlapping and not contiguous, we have some discretion as to whether a fund is rated in the upper or the lower profile.

Our assessment has been considered by our Investment Committee, and has taken into account some of Dimensional's suggestions when arriving at our Risk Ratings.

Investment Committee summary

Stochastic (future) volatility

Our analysis has been based on holdings data provided by Dimensional.

Dimensional World Allocation 20/80 Fund

Risk Rated on 15 July 2025

Mandate

The investment objective of the World Allocation 20/80 ("Fund") is to achieve long-term total return. The fund is managed on a discretionary basis and is a "fund of funds" which means that it mainly invests in other investment funds, but may also invest directly in shares and debt.

Investment Committee Notes

We used fund holdings supplied by Dimensional to calculate all stochastic measures. Through discussion with Dimensional in which the Defaqto methodology and their approach were considered, both Defaqto and Dimensional believe that this fund is most appropriately risk rated as a 2.

Conclusion/Risk Rating



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Dimensional World Allocation 40/60 Fund

Risk Rated on 15 July 2025

Mandate

The investment objective of the World Allocation 40/60 ("Fund") is to achieve long-term total return. The fund is managed on a discretionary basis and is a "fund of funds" which means that it mainly invests in other investment funds, but may also invest directly in shares and debt.

Investment Committee Notes

We used fund holdings supplied by Dimensional to calculate all stochastic measures. Through discussion with Dimensional in which the Defaqto methodology and their approach were considered, both Defaqto and Dimensional believe that this fund is most appropriately risk rated as a 4.

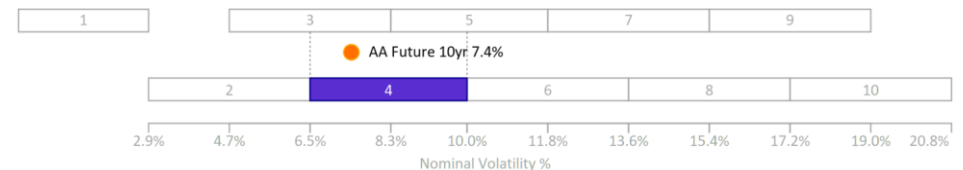
Conclusion/Risk Rating



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Dimensional World Allocation 60/40 Fund

Risk Rated on 15 July 2025

Mandate

The investment objective of the World Allocation 60/40 ("Fund") is to achieve long-term total return. The fund is managed on a discretionary basis and is a "fund of funds" which means that it mainly invests in other investment funds, but may also invest directly in shares and debt.

Investment Committee Notes

We used fund holdings supplied by Dimensional to calculate all stochastic measures. Through discussion with Dimensional in which the Defaqto methodology and their approach were considered, both Defaqto and Dimensional believe that this fund is most appropriately risk rated as a 5.

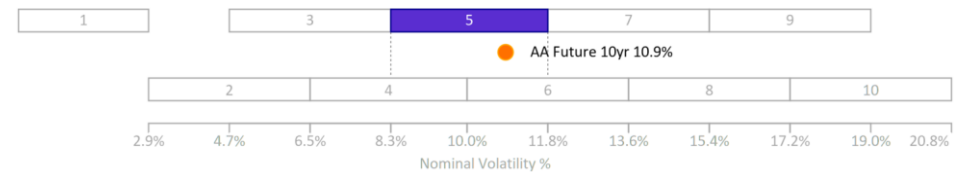
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Dimensional World Allocation 80/20 Fund

Risk Rated on 15 July 2025

Mandate

The investment objective of the World Allocation 80/20 ("Fund") is to achieve long-term total return. The fund is managed on a discretionary basis and is a "fund of funds" which means that it mainly invests in other investment funds, but may also invest directly in shares and debt.

Investment Committee Notes

We used fund holdings supplied by Dimensional to calculate all stochastic measures. Through discussion with Dimensional in which the Defaqto methodology and their approach were considered, both Defaqto and Dimensional believe that this fund is most appropriately risk rated as a 7.

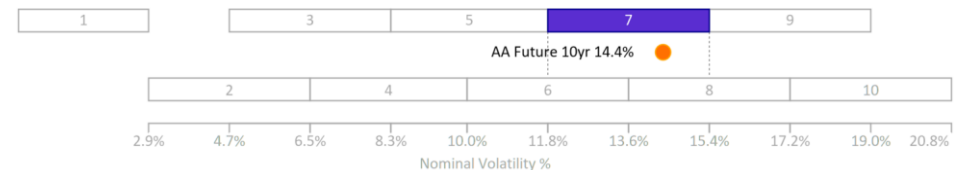
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Dimensional World Equity Fund

Risk Rated on 15 July 2025

Mandate

The investment objective of the World Equity Fund ("Fund") is to achieve long-term total return.

Investment Committee Notes

We used fund holdings supplied by Dimensional to calculate all stochastic measures. Through discussion with Dimensional in which the Defaqto methodology and their approach were considered, both Defaqto and Dimensional believe that this fund is most appropriately risk rated as a 9.

Conclusion/Risk Rating



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