








Dimensional Fund Advisers Quarterly Risk Profile Update Note

Q4 2024



Summary

Fund	Weighted average asset allocation [^]	Latest historical asset allocation [*]	Assigned risk profile	Status
World Allocation 20/80 Fund	4 (4)	4 (4)	4	
World Allocation 40/60 Fund	4 (4)	4 (4)	5	
World Allocation 60/40 Fund	5 (5)	5 (5)	5	
World Allocation 80/20 Fund	6 (6)	6 (6)	6	
World Equity Fund	7 (7)	7 (7)	7	

Your solutions are all Green in this review.

We have based our review on the approach that was agreed at the start of the risk profiling service and used the DP capital market assumptions for Q4 2024. There have been no changes to the risk profile boundaries this quarter.

() Analysis based on data to the end of June 2024 are shown in brackets.

[^] The weighted average approach incorporates the strategic asset allocation (if applicable) and the distribution of the historical asset allocations.

^{*} This column provides the position of the expected volatility based on the latest historical asset allocation (i.e. 30 September 2024). The figure in brackets illustrates the position of the volatility based on the previous quarter's allocation.

Please see Appendix for the Red, Amber & Green status descriptions.

Comments and notes from previous reviews

Q3 2024

All funds are within their assigned risk profiles this quarter.

Appendix

Status descriptions



A **red** status indicates that the solution's current risk profile is no longer appropriate to the DP scale and that it will be changed at next quarter's review unless action is taken by the asset management team.



An **amber** status indicates that one or more of the measures considered may indicate the possibility of an alternative risk profile. This could be due to short-term tactical positioning within the solution or other market considerations and does not imply that the long-term risk profile should necessarily change.



A **green** status indicates that the solution is in line with the assigned risk profile and no action is needed.

Basis of Preparation and Use

You should not rely on this information in making an investment decision and it does not constitute a recommendation or advice in the selection of a specific investment or class of investments.

The analysis in this report has been based on data and information provided by Dimensional Fund Advisers as at 30 September 2024.

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