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Dimensional Funds PLC - Global Core Equity Lower Carbon ESG Screened Fund

Global developed market all caps equities with ESG carbon screening. Active quantitative strategy.

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 Global Core Equity Lower Carbon ESG Screened Fund** is an actively managed fund seeking to maximise long-term total return by primarily investing in global developed markets equities, with no market capitalisation constraints and with flexibility to allocate up to 20% in emerging markets.

The fund adopts Dimensional's general equity selection approach to overweight in small value companies and underweight in large growth companies in its quantitative models. Stock selection is primarily based on financial metrics including price-to-book and price-to-cash flow, as well as economic conditions and developments in the stock's industry. Additionally, the fund aims to exclude or underweight top contributors to greenhouse gas emissions as well as issuers with high levels of potential emissions from reserves through ESG screening. The fund runs a highly diversified portfolio of >5400 holdings.

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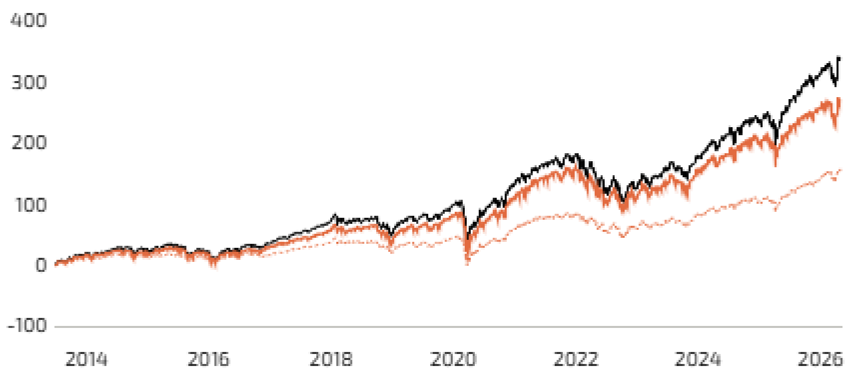
ISIN	IE00B8DMPF88
Management Style	Factor-based
Asset Class	Global Equities - ESG
TER	0.26% p.a.
Distribution policy	Accumulating
Inception	2013-06-26
Share Class	USD
Max. recommended Portfolio share	70%

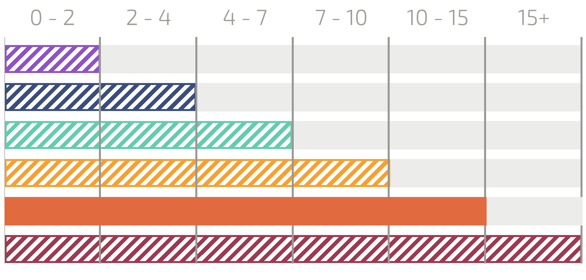
Performance

Price Performance – Maximum Period



The FairHorizon Context

Investment-Time-Horizon in years



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

Building Block Returns

Dimensional Funds PLC - Global Core Equity Lower Carbon ESG Screened Fund

Ann. return (3-year):	17.68%
Ann. return (5-year):	9.41%
Ann. return (10-year):	11.94%
Ann. Standard Deviation (5-year):	15.69%

This fund represents active exposure to global developed markets all caps equities, with ESG carbon screening.

Benchmark Returns

SPDR MSCI All Country World UCITS ETF

Ann. return (3-year):	19.93%
Ann. return (5-year):	10.65%
Ann. return (10-year):	12.24%
Ann. Standard Deviation (5-year):	14.33%

↗ Link to the Funds FairSheet

The SPDR MSCI All Country World UCITS ETF tracks the MSCI All Country World Index (ACWI) and can be used to represent broad global equities exposures, returns and volatility.

FairHorizon Benchmark Returns

Dimensional Funds PLC - World Allocation 80/20 Fund

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

↗ Link to the Funds FairSheet

The Dimensional World Allocation 80/20 Fund is our FAIRHORIZON Orange reference benchmark solution that has 80% global developed equities and 20% global investment grade short-to-medium maturity bonds for global defensive equity-like returns and volatility.

Why we prefer this fund

Relevance of strategy

This fund represents active exposure to global developed markets all caps equities, with ESG carbon screening.

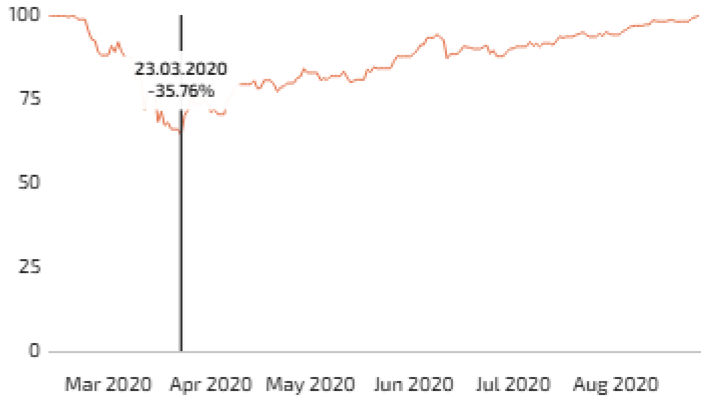
Manager expertise

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

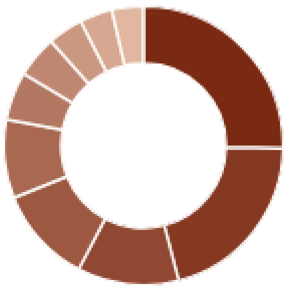
The fund runs a quantitative model that overweight in small value companies and underweight in large growth companies. The ESG carbon screening appeals investors with related investment requirements.

Historical maximum drawdown & recovery time

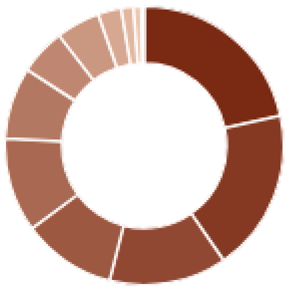


Max drawdown (since inception)	-35.76%
Recovery Period	156 Days

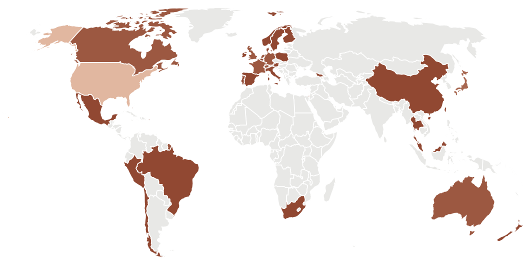
Diversification



Top 10 Holdings



Sectors



Geography

Apple Inc	5.14%
NVIDIA Corp	4.20%
Amazon.com Inc	2.38%
Meta Platforms Inc Class A	2.29%
Microsoft Corp	1.85%
Broadcom Inc	1.14%
Alphabet Inc Class A Common Sh	0.99%
Alphabet Inc Class C Common Sh	0.84%
Eli Lilly & Co	0.77%
Walmart Inc	0.74%

Technology	21.55%
Financials	18.81%
Industrials	13.62%
Health Care	10.93%
Consumer Discretionary	10.92%
Communications	8.32%
Materials	5.38%
Consumer Staples	5.12%
Real Estate	2.72%
Energy	1.42%
Utilities	0.90%
Others	0.32%

U.S.A.	68.16%
Japan	6.33%
United Kingdom	3.73%
Canada	3.51%
Switzerland	3.20%
Germany	2.22%
France	1.82%
Netherlands	1.73%
Australia	1.49%
Sweden	1.36%
Ireland	1.13%
Others	5.33%

Like this Fund? Talk to us!

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