

Periodic Table of Assets

Data as at 30 June 2006

Year Ending 30 June

| | 1991 | 1992 | 1993 | 1994 | 1995 | 1996 | 1997 | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
|-----------------------|-------|-------|-------|-------|-------|-------|-------|--------|-------|-------|--------|--------|--------|-------|-------|-------|
| Highest Return | 14.07 | 42.43 | 42.83 | 29.84 | 17.93 | 27.52 | 40.66 | 43.32 | 34.68 | 26.34 | 30.49 | 15.24 | 12.79 | 35.72 | 25.75 | 32.49 |
| | 13.74 | 29.68 | 42.80 | 17.11 | 15.85 | 13.31 | 30.41 | 40.45 | 20.87 | 24.47 | 21.37 | 10.97 | 12.18 | 34.44 | 25.30 | 26.49 |
| | 13.50 | 18.92 | 34.89 | 14.97 | 14.72 | 12.31 | 28.55 | 17.10 | 20.68 | 19.56 | 18.30 | 8.28 | 5.89 | 33.74 | 24.50 | 25.04 |
| | 7.70 | 16.51 | 30.08 | 12.60 | 14.58 | 11.88 | 27.70 | 9.97 | 14.08 | 17.43 | 13.91 | 5.19 | 5.69 | 30.91 | 23.44 | 24.70 |
| | 7.33 | 14.75 | 28.77 | 9.79 | 12.55 | 8.13 | 24.75 | 7.65 | 8.19 | 12.04 | 10.24 | 2.40 | 2.13 | 27.87 | 18.40 | 24.04 |
| | -2.41 | 13.68 | 25.45 | 5.23 | 7.95 | 7.72 | 23.09 | 5.13 | 6.46 | 6.92 | 6.97 | -3.23 | -1.64 | 21.42 | 10.33 | 21.27 |
| | -4.07 | 9.07 | 17.08 | 4.94 | 7.92 | 6.99 | 18.96 | 2.58 | 5.03 | 5.58 | 6.18 | -9.72 | -5.47 | 20.43 | 6.16 | 20.66 |
| | -5.04 | 8.61 | 12.69 | 2.68 | 7.84 | 6.79 | 14.12 | 2.00 | 4.30 | 4.33 | -1.74 | -10.26 | -10.83 | 17.19 | 5.87 | 18.11 |
| | -6.44 | 7.74 | 7.55 | 0.76 | 7.11 | 3.62 | 8.76 | -14.61 | 1.49 | 4.11 | -3.22 | -11.82 | -18.21 | 5.24 | 4.47 | 5.73 |
| Lowest Return | -9.05 | 6.89 | 5.92 | -1.26 | -9.83 | -0.67 | 6.80 | -23.20 | -0.63 | 0.16 | -10.02 | -21.50 | -19.74 | 3.84 | -0.39 | 2.37 |

| | 1991 | 1992 | 1993 | 1994 | 1995 | 1996 | 1997 | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
|--------------------------------------|-------|-------|-------|-------|-------|-------|-------|--------|-------|-------|--------|--------|--------|-------|-------|-------|
| Short Term Fixed Interest | 13.50 | 9.07 | 5.92 | 4.94 | 7.11 | 7.72 | 6.80 | 5.13 | 5.03 | 5.58 | 6.18 | 5.19 | 5.69 | 5.24 | 5.87 | 5.73 |
| Five-Year Diversified Fixed Interest | 13.74 | 16.51 | 12.69 | 0.76 | 12.55 | 11.88 | 14.12 | 7.65 | 6.46 | 4.11 | 6.97 | 8.28 | 12.79 | 3.84 | 10.33 | 2.37 |
| Australian Value | -9.05 | 29.68 | 42.80 | 12.60 | 17.93 | 12.31 | 40.66 | 2.00 | 20.68 | 4.33 | 21.37 | 10.97 | 2.13 | 33.74 | 25.75 | 21.27 |
| Australian Large | 7.33 | 13.68 | 7.55 | 17.11 | 7.84 | 13.31 | 27.70 | 2.58 | 14.08 | 17.43 | 10.24 | -3.23 | -1.64 | 21.42 | 25.30 | 24.04 |
| Australian Small | -6.44 | 6.89 | 25.45 | 29.84 | -9.83 | 27.52 | 23.09 | -14.61 | 20.87 | 0.16 | -1.74 | 2.40 | 5.89 | 34.44 | 24.50 | 24.70 |
| Global Value | -4.07 | 18.92 | 42.83 | 2.68 | 14.58 | 6.99 | 24.75 | 40.45 | 1.49 | 6.92 | 30.49 | -11.82 | -19.74 | 30.91 | 6.16 | 26.49 |
| Global Large | -2.41 | 8.61 | 30.08 | -1.26 | 15.85 | 6.79 | 30.41 | 43.32 | 8.19 | 24.47 | -3.22 | -21.50 | -18.21 | 20.43 | -0.39 | 20.66 |
| Global Small | -5.04 | 7.74 | 34.89 | 5.23 | 7.95 | 8.13 | 8.76 | 17.10 | -0.63 | 26.34 | 18.30 | -10.26 | -10.83 | 35.72 | 4.47 | 25.04 |
| Emerging Markets | 14.07 | 42.43 | 28.77 | 14.97 | 14.72 | -0.67 | 18.96 | -23.20 | 34.68 | 19.56 | -10.02 | -9.72 | -5.47 | 27.87 | 23.44 | 32.49 |
| ASX 300 Property | 7.70 | 14.75 | 17.08 | 9.79 | 7.92 | 3.62 | 28.55 | 9.97 | 4.30 | 12.04 | 13.91 | 15.24 | 12.18 | 17.19 | 18.40 | 18.11 |

Sources and Descriptions of Data

| Australia | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|---|--|--|----------------------|--------------|--------------------|-------------|--------------------|-------------|-------|-------|-------|------|------|----------------------|-------|-------|-------|-------|------|-----------------------|-------|-------|-------|------|-------|-------------------------|-------|-------|-------|------|------|----------------------------|-------|-------|-------|------|------|--------------------------|-------|-------|-------|------|------|-------------------------|-------|-------|-------|-------|------|--------------------------|-------|-------|-------|-------|------|------------------------|-------|-------|------|-------|------|--|
| Australian Small Company Strategy: (Australian Small) | November 2000-Present March 1995-October 2000 January 1991-February 1995 January 1980-December 1990 | Dimensional Australian Small Company Trust live returns, gross of fees and expenses. S&P/ASX Small Ordinaries Index. ASX Small Ordinaries Accumulation Index (Pre-Restructure). ASX ex-50 Leaders Simulated Index sourced from John A. Nolan & Associates. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Australian Value Strategy: (Australian Value) | July 1999-Present January 1995-June 1999 | Dimensional Australian Value Trust live returns, gross of fees & expenses. Live Australian returns carved out from DFA Inc's International Large Value Vehicle (series), gross of fees & expenses, and DFA Inc's International Small Cap Value Vehicle (portfolio), gross of fees & expenses, combined based on market capitalisation—rebalanced monthly. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Australian Large Company Strategy: (Australian Large) | January 1994-December 1994 January 1975-December 1993 October 2000-Present June 1992-September 2000 January 1991-May 1992 January 1980-December 1990 | Live Australian returns carved out from DFA Inc's International Large Value Vehicle (series), gross of fees & expenses. Strategy simulated by Fama/French based on data obtained from MSCI. Dimensional Australian Large Company Trust live returns, gross of fees & expenses. S&P/ASX 100 Accumulation Index. ASX 100 Accumulation Index (Pre-Restructure). ASX 50 Leaders Accumulation Index (Pre-Restructure). | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| S&P/ASX All Ordinaries Accumulation Index: | June 1992-Present January 1980-May 1992 | S&P/ASX 500 Accumulation Index. ASX All Ordinaries Accumulation Index (Pre-Restructure). | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| S&P/ASX 300 Accumulation Index: | June 1992-Present January 1980-May 1992 | S&P/ASX 300 Accumulation Index. ASX All Ordinaries Accumulation Index (Pre-Restructure). | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Global | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Global Small Company Strategy: (Global Small) | September 2000-Present January 1975-August 2000 | Dimensional Global Small Company Trust live returns, gross of fees & expenses. Combination of regional small cap returns combined as described below—rebalanced monthly. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | <table border="0"> <thead> <tr> <th></th> <th>United States</th> <th>Japan</th> <th>Continental</th> <th>U.K.</th> <th>Pacific Rim</th> </tr> </thead> <tbody> <tr><td>August 2000</td><td>40.0%</td><td>21.0%</td><td>21.0%</td><td>9.0%</td><td>9.0%</td></tr> <tr><td>April 1998-July 2000</td><td>40.0%</td><td>15.0%</td><td>24.0%</td><td>12.0%</td><td>9.0%</td></tr> <tr><td>April 1997-March 1998</td><td>40.0%</td><td>18.0%</td><td>21.0%</td><td>9.0%</td><td>12.0%</td></tr> <tr><td>January 1995-March 1997</td><td>40.0%</td><td>21.0%</td><td>21.0%</td><td>9.0%</td><td>9.0%</td></tr> <tr><td>January 1993-December 1994</td><td>40.0%</td><td>21.0%</td><td>21.0%</td><td>9.0%</td><td>9.0%</td></tr> <tr><td>April 1990-December 1992</td><td>40.0%</td><td>24.0%</td><td>21.0%</td><td>9.0%</td><td>6.0%</td></tr> <tr><td>October 1989-March 1990</td><td>40.0%</td><td>24.0%</td><td>18.0%</td><td>12.0%</td><td>6.0%</td></tr> <tr><td>July 1988-September 1989</td><td>40.0%</td><td>30.0%</td><td>18.0%</td><td>12.0%</td><td>0.0%</td></tr> <tr><td>January 1975-June 1988</td><td>40.0%</td><td>30.0%</td><td>0.0%</td><td>30.0%</td><td>0.0%</td></tr> </tbody> </table> | | United States | Japan | Continental | U.K. | Pacific Rim | August 2000 | 40.0% | 21.0% | 21.0% | 9.0% | 9.0% | April 1998-July 2000 | 40.0% | 15.0% | 24.0% | 12.0% | 9.0% | April 1997-March 1998 | 40.0% | 18.0% | 21.0% | 9.0% | 12.0% | January 1995-March 1997 | 40.0% | 21.0% | 21.0% | 9.0% | 9.0% | January 1993-December 1994 | 40.0% | 21.0% | 21.0% | 9.0% | 9.0% | April 1990-December 1992 | 40.0% | 24.0% | 21.0% | 9.0% | 6.0% | October 1989-March 1990 | 40.0% | 24.0% | 18.0% | 12.0% | 6.0% | July 1988-September 1989 | 40.0% | 30.0% | 18.0% | 12.0% | 0.0% | January 1975-June 1988 | 40.0% | 30.0% | 0.0% | 30.0% | 0.0% | |
| | United States | Japan | Continental | U.K. | Pacific Rim | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| August 2000 | 40.0% | 21.0% | 21.0% | 9.0% | 9.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| April 1998-July 2000 | 40.0% | 15.0% | 24.0% | 12.0% | 9.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| April 1997-March 1998 | 40.0% | 18.0% | 21.0% | 9.0% | 12.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| January 1995-March 1997 | 40.0% | 21.0% | 21.0% | 9.0% | 9.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| January 1993-December 1994 | 40.0% | 21.0% | 21.0% | 9.0% | 9.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| April 1990-December 1992 | 40.0% | 24.0% | 21.0% | 9.0% | 6.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| October 1989-March 1990 | 40.0% | 24.0% | 18.0% | 12.0% | 6.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| July 1988-September 1989 | 40.0% | 30.0% | 18.0% | 12.0% | 0.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| January 1975-June 1988 | 40.0% | 30.0% | 0.0% | 30.0% | 0.0% | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | United States: April 1992-August 2000 June 1986-March 1992 January 1975-May 1986 | DFA Inc's Small Company Vehicle (portfolio) live returns, gross of fees & expenses. DFA Inc's Small Company Vehicle (trust) live returns, gross of fees & expenses. CRSP 6-10 Index-Deciles 6-10, all exchanges (NYSE, AMEX and OTC)—rebalanced quarterly. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | Japan: April 1986-August 2000 January 1975-March 1986 | DFA Inc's Japanese Small Company Vehicle (portfolio), gross of fees & expenses. Japanese Small Company Index—Smaller half of Tokyo Stock Exchange 1st Section, Nomura Securities Investment Trust, Tokyo—rebalanced semiannually. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | Continental: July 1988-August 2000 | DFA Inc's Continental Small Company Vehicle (portfolio), gross of fees & expenses. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | UK: April 1986-August 2000 January 1975-March 1986 | DFA Inc's UK Small Company Vehicle (portfolio), gross of fees & expenses. Hoare Govett Smaller Companies Index-London Business School. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | Pacific Rim: January 1993-August 2000 October 1989-December 1992 | DFA Inc's Pacific Rim Small Company Vehicle (portfolio), gross of fees & expenses. DFA Inc's Asia/Australia Small Company Vehicle (sub-trust), gross of fees and expenses. Dimensional Global Large Company Trust live returns, gross of fees & expenses. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Global Large Company Strategy: (Global Large) | September 2000-Present July 1999-August 2000 | DFA Inc's US Large Company Vehicle (portfolio) live returns, gross of fees & expenses, plus DFA Inc's International Large Company Vehicle (portfolio) live returns, gross of fees & expenses, equally weighted—rebalanced monthly. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | August 1991-June 1999 | DFA Inc's US Large Company Vehicle (portfolio) live returns, gross of fees & expenses, plus DFA Inc's International Large Company Vehicle (portfolio) live returns, gross of fees & expenses, combined based on market capitalisation—rebalanced monthly. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | January 1991-July 1991 January 1975-December 1990 | DFA Inc's US Large Company Vehicle (portfolio) live returns, gross of fees, plus MSCI EAFE Index, combined based on market capitalisation—rebalanced monthly. S&P 500 returns plus MSCI EAFE Index, combined based on market capitalisation—rebalanced monthly. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

Sources and Descriptions of Data

| | | |
|--|--|--|
| Global Value Strategy: (Global Value) | September 1999-Present July 1999-August 1999 | Dimensional Global Value Trust live returns, gross of fees & expenses. DFA Inc's US Large Value Vehicle (portfolio), gross of fees & expenses, plus DFA Inc's International Large Value Vehicle (portfolio), gross of fees & expenses, equally weighted—rebalanced monthly. |
| | July 1993-June 1999 | DFA Inc's US Large Value Vehicle (portfolio), gross of fees & expenses, plus DFA Inc's International Large Value Vehicle (portfolio), gross of fees & expenses, combined based on market capitalisation—rebalanced monthly. |
| | April 1993-June 1993 | DFA Inc's US Large Value Vehicle (portfolio), gross of fees & expenses, plus international strategy simulated by Dimensional, combined based on market capitalisation—rebalanced monthly. |
| | January 1993-March 1993 | US strategy simulated by Fama/French based on CRSP data plus international strategy simulated by DFA, combined based on market capitalisation—rebalanced monthly. |
| | January 1975-December 1992 | US strategy simulated by Fama/French based on CRSP data plus international strategy simulated by Fama/French based on MSCI data, combined based on market capitalisation—rebalanced monthly. |
| Emerging Markets Strategy (DFA Australia): (Emerging Markets) | October 2000-Present May 1994-September 2000 March 1993-April 1994 January 1988-February 1993 Jan 1975-Present | Dimensional Emerging Markets Trust live returns, gross of fees & expenses. DFA Inc's Emerging Markets Vehicle (open-end portfolio), gross of fees & expenses. DFA Inc's Emerging Markets Vehicle (closed-end portfolio), gross of fees & expenses. Simulated index data. MSCI World Index, total return (net dividends). |
| MSCI World Index (AUD): | | |
| Australian Fixed Interest | | |
| Short Term Fixed Interest Strategy: (Short Term Fixed Interest) | July 1999-Present October 1989-June 1999 February 1988-September 1989 January 1977-January 1988 | Dimensional Short Term Fixed Interest Trust live returns, gross of fees & expenses. UBS Warburg Australia 90 Day Bank Bill Index. Warburg Dillon Read 90 Day Bank Bill Index. 90 Day Bank Bill Yields (courtesy of CBA). UBS Warburg Australia Debt Market Indices courtesy of UBS Warburg Australia Ltd. |
| Two-Year Diversified Fixed Interest Strategy: (Two-Year Diversified Fixed Interest) | January 2006 - Present March 1996-December 2005 | Dimensional Two-Year Diversified Fixed Interest Trust live returns, gross of fees & expenses. Dimensional Fund Advisors Inc. Two-Year Global Fixed Income Series, gross of fees expenses, adjusted to simulate AUD hedged returns. (AUD hedged returns of the strategy were simulated using the DFA Inc's Two-Year Global Fixed Income Series (portfolio), minus 1 Month US LIBOR returns plus 1 Month Australian BBSW returns courtesy of Bloomberg). |
| Five-Year Diversified Fixed Interest Strategy: (Five-Year Diversified Fixed Interest) | October 2001-Present December 1990-September 2001 | Dimensional Five-Year Diversified Fixed Interest Trust live returns, gross of fees & expenses. DFA Inc.'s 5 Year Global Fixed Income Vehicle (portfolio) live returns, gross of fees & expenses, adjusted to simulate AUD hedged returns. (AUD hedged returns of the strategy were simulated using the DFA Inc's 5 Year Global Fixed Income Vehicle (portfolio), minus 1 Month US LIBOR returns plus 1 Month Australian BBSW returns courtesy of Bloomberg). |
| | January 1989-Novemembr 1990 | Lehman hedged country indices equally weighted between US, UK, Japan, France, Germany and Canada. |
| Five-Year Diversified Fixed Interest Strategy (NZD class) (Five-Year Diversified Fixed Interest NZD Class) | March 2004-Present October 2001-February 2004 December 1990-September 2001 | Dimensional Five-Year Diversified Fixed Interest Trust NZD Class live returns, gross of fees & expenses. Dimensional Five-Year Diversified Fixed Interest Trust (AUD Class Units), gross of fees & expenses, adjusted to simulate NZD hedged returns. DFA Inc.'s 5 Year Global Fixed Income Vehicle (portfolio) live returns, gross of fees & expenses, adjusted to simulate NZD hedged returns. (NZD hedged returns of the strategy were simulated using the DFA Inc's 5 Year Global Fixed Income Vehicle (portfolio), minus 1 Month US LIBOR returns plus 1 Month New Zealand Bank Bill yields courtesy of Reuters). |
| UBSA Bank Bill Index: | January 1989-November 1990 October 1989-Present February 1988-September 1989 January 1977-January 1988 | Lehman hedged country indices equally weighted between US, UK, Japan, France, Germany and Canada adjusted to simulate NZD hedged returns. UBS Warburg Australia 90 Day Bank Bill Index. Warburg Dillon Read 90 Day Bank Bill Index. 90 Day Bank Bill Yields (courtesy of CBA). UBS Warburg Australia Debt Market Indices courtesy of UBS Warburg Australia Ltd. |
| UBSA Composite Bond Index: | November 1989-Present April 1988-October 1989 January 1985-March 1988 | UBS Warburg Australia Composite Bond Index. Warburg Dillon Read All Government Bond Index. Citigroup Australian Bond Index. UBS Warburg Australian Debt Market Indices courtesy of UBS Warburg Australia Ltd. |
| Citigroup World Govt. Bond Index (AUD): | February 1985-Present | Citigroup World Government Bond Index. Hedged in AUD. |
| Inflation (CPI): | January 1975-Present | Changes in the Australian Consumer Price Index. Monthly data interpolated from quarterly data ending 12/2001. Australian Consumer Price Index courtesy of Australian Bureau of Statistics. |
| UBSA Bank Bill Index (Inflation Adjusted) | January 1977-Present | UBSA Bank Bill Index, as detailed above, adjusted for inflation by taking into account the Australian Consumer Price Index. |
| UBSA Composite Bond Index (Inflation Adjusted): | January 1985-Present | UBSA Composite All Maturities Bond Index, as detailed above, adjusted for inflation by taking into account the Australian Consumer Price Index. |
| Short Term Fixed Interest Strategy (Inflation Adjusted): | January 1977-Present | Short Term Fixed Interest Strategy, as detailed above, adjusted for inflation by taking into account the Australian Consumer Price Index |
| S&P/ASX All Ordinaries Accumulation Index (Inflation Adjusted): | January 1980-Present | S&P/ASX All Ordinaries Accumulation Index, as detailed above, adjusted for inflation by taking into account the Australian Consumer Price Index. |
| Australian Value Strategy (Inflation Adjusted): | January 1975-Present | Australian Value Strategy, as detailed above, adjusted for inflation by taking into account the Australian Consumer Price Index. |
| Global Large Company Strategy (Inflation Adjusted): | January 1975-Present | Global Large Company Strategy, as detailed above, adjusted for inflation by taking into account the Australian Consumer Price Index. |
| Global Value Strategy (Inflation Adjusted): | January 1975-Present | Global Value Strategy, as detailed above, adjusted for inflation by taking into account the Australian Consumer Price Index. |

Sources and Descriptions of Data

US Resident Portfolios and Trusts

All Dimensional Portfolio returns are net of all fees unless otherwise indicated.

All Dimensional Trust returns are net of administrative fees only unless otherwise indicated.

Prior to April 2002, certain international equity portfolios charged a reimbursement fee to the purchasers of shares of those portfolios.

US Small

| | | |
|--|--------------------|---|
| Russell 2000 Index: | 1979-Present: | Courtesy of Russell Analytic Services. Comprised of the 2000 smallest companies in the Russell 3000 Index, which is comprised of the largest 3000 US companies based on market capitalization. |
| Russell 2000 Growth Index: | 1979-Present: | Courtesy of Russell Analytic Services. Comprised of the Russell 2000 companies with higher price-to-book ratios and higher forecasted growth values. |
| Russell 3000 Growth Index: | 1979-Present: | Courtesy of Russell Analytic Services. Comprised of the Russell 3000 companies with higher price-to-book ratios and higher forecasted growth values. |
| CRSP 9-10 Index: | 1926-Present: | Courtesy of CRSP. Deciles 9-10 NYSE (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). |
| CRSP 6-10 Index: | 1926-Present: | Courtesy of CRSP. Deciles 6-10 NYSE (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). |
| CRSP 6-7-8 Index: | 1926-Present: | Courtesy of CRSP. Deciles 6-7-8 NYSE (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). |
| Fama/French US Small Cap Growth Simulated Strategy: | July 1963-Present: | Courtesy of Fama/French ⁵ and CRSP. Simulated strategy of lower-half market cap, lower 30% book-to-market NYSE (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). Includes estimated hold range and trading costs since July 1963, rebalanced quarterly. |

US Value

| | | |
|---|--------------------|--|
| Russell 2000 Value Index: | 1979-Present: | Courtesy of Russell Analytic Services. Comprised of the Russell 2000 companies with lower price-to-book ratios and lower forecasted growth values. |
| Russell 3000 Value Index: | 1979-Present: | Courtesy of Russell Analytic Services. Comprised of the Russell 3000 companies with lower price-to-book ratios and lower forecasted growth values. |
| Fama/French US Small Cap Value Simulated Strategy: | July 1963-Present: | Courtesy of Fama/French and CRSP. Simulated strategy of lower-half market cap, upper 30% book-to-market NYSE (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). Includes estimated hold range and trading costs since July 1963, rebalanced quarterly. |
| Fama/French US Small Cap Value Index: | July 1963-Present: | Courtesy of Fama/French and CRSP. Lower-half market cap, upper 30% book-to-market. Buy range-only, no simulated hold range or estimated trading costs, rebalanced quarterly. |
| Wilshire Small Value Index: | 1978-Present: | Courtesy of Wilshire Associates Incorporated. Market cap weighted index of value securities from Wilshire Small Cap 1750 Index. |
| Fama/French US 4-10 Value Simulated Strategy: | July 1963-Present: | Courtesy of Fama/French and CRSP. Simulated strategy of lower 70% market cap, upper 30% book-to-market NYSE (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). Includes estimated hold range and trading costs since July 1963, rebalanced quarterly. |
| Russell 1000 Value Index: | 1979-Present: | Courtesy of Russell Analytic Services. Comprised of Russell 1000 companies with lower price-to-book ratios and lower forecasted growth values. |
| Fama/French US Large Cap Value Simulated Strategy: | July 1963-Present: | Courtesy of Fama/French and CRSP. Simulated strategy of upper-half market cap, upper 30% book-to-market NYSE (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). Includes estimated hold range and trading costs since July 1963, rebalanced quarterly. |
| Fama/French US Large Cap Value Index: | July 1963-Present: | Courtesy of Fama/French and CRSP. Upper-half market cap, upper 30% book-to-market. Buy range-only, no simulated hold range or estimated trading costs, rebalanced quarterly. |
| Wilshire Large Value Index: | 1978-Present: | Courtesy of Wilshire Associates Incorporated. Market cap weighted index of value securities from Wilshire Large Cap 750 Index. |

US Large

| | | |
|--|--------------------|---|
| S&P 500 Index: | 1926-Present: | Courtesy of Stocks, Bonds, Bills, and Inflation, Ibbotson Associates, Chicago (annually updates work by Roger G. Ibbotson and Rex A. Sinquefeld). Used with permission. All rights reserved. Comprised of the largest 500 US companies based on market capitalization. |
| Wilshire 5000 Index: | 1978-Present: | Courtesy of Wilshire Associates Incorporated. Broad market Index, measures entire US stock market. |
| Russell 1000 Index: | 1979-Present: | Courtesy of Russell Analytic Services. Comprised of the 1000 largest companies in the Russell 3000 Index. |
| Russell 1000 Growth Index: | 1979-Present: | Courtesy of Russell Analytic Services. Comprised of Russell 1000 companies with higher price-to-book ratios and higher forecasted growth values. |
| Fama/French US Large Cap Growth Simulated Strategy: | July 1963-Present: | Courtesy of Fama/French and CRSP. Simulated strategy of upper-half market cap, lowest 30% book-to-market NYSE (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). Includes estimated hold range and trading costs since July 1963 for growth stocks designed to mirror Dimensional's Value Strategies, rebalanced quarterly. |
| Fama/French US Large Cap Growth Index: | July 1963-Present: | Courtesy of Fama/French and CRSP. Upper-half market cap, lower 30% book-to-market. Buy range-only, no simulated hold range or estimated trading costs, rebalanced quarterly. |
| Wilshire REIT Index: | 1975-Present: | Courtesy of Wilshire Associates Incorporated. |

¹ CRSP: Center for Research in Security Prices, University of Chicago. ² NYSE: New York Stock Exchange. ³ AMEX: American Stock Exchange.

⁴ NASDAQ: NASDAQ National Market System. ⁵Fama/French: Professor Eugene F. Fama, Graduate School of Business, University of Chicago and Professor Kenneth R. French, Tuck School of Business Administration, Dartmouth College.

Sources and Descriptions of Data

International Small

| | | |
|---|--------------------|--|
| MSCI EAFE Small Cap Index: | 1993-Present: | Courtesy of Morgan Stanley Capital International. Europe, Australasia, and Far East Small Cap Index. |
| S&P/Citigroup Extended Market Index: | July 1989-Present: | Courtesy of Citigroup Global Equity Index System. EPAC Extended Market Index. |

International Value

| | | |
|--------------------------------------|---------------|--|
| MSCI EAFE Value/Growth Index: | 1975-Present: | Courtesy of Morgan Stanley Capital International. Europe, Australasia, and Far East Value/Growth Index. Covers 20 developed markets. Price/Book Value (P/BV) ratios divide standard MSCI country indices into value (low P/BV) or growth (high P/BV), relative to each MSCI country index. Country Value/Growth indices are aggregated into regional Value/Growth indices, net dividends, returns in US dollars. |
|--------------------------------------|---------------|--|

International Large

| | | |
|--|---------------------------------------|--|
| MSCI EAFE Index: | 1970-Present: | Courtesy of Morgan Stanley Capital International. Europe, Australasia, and Far East Index, net dividends. |
| United Kingdom Large Company Index: | February 1955-Present: | Courtesy of Financial Times-Actuaries. Financial Times-Actuaries All Share Index. |
| Continental Large Company Index: | 1970-Present: | Courtesy of Morgan Stanley Capital International. MSCI Europe excluding United Kingdom Index, gross dividends reinvested (in US Dollars). |
| Japanese Large Company Index: | 1970-June 1986: July 1986-Present: | Courtesy of the Nomura Securities Investment Trust Management Company, Ltd., Tokyo. Larger half of first section, Tokyo Stock Exchange. Courtesy of Morgan Stanley Capital International. MSCI Japan Index. |
| Pacific Rim Large Company Index: | 1970-Present: | Courtesy of Morgan Stanley Capital International. MSCI Pacific Rim excluding Japan Index, gross dividends reinvested (in US Dollars). |

Emerging Markets

| | | |
|-------------------------------------|--|--|
| MSCI Emerging Markets Index: | 1993-December 1998: Januray 1999-Present: | Courtesy of Morgan Stanley Capital International. Composed of countries designated as emerging by MSCI. Gross dividends. Courtesy of Morgan Stanley Capital International. Composed of countries designated as emerging by MSCI. Net dividends. |
|-------------------------------------|--|--|

Fixed Income

| | | |
|--|---|--|
| One Month Certificate of Deposit: | 1947- October 1971: November 1972-Present: | One-Month Bankers' Acceptances. One-Month Certificates of Deposit. |
| Rolling Three-Month Treasury Bills: | 1978-Present: | Courtesy of Merrill Lynch. |
| Rolling Six-Month Treasury Bills: | 1964-December 1977: 1978-Present: | Courtesy of CRSP. Courtesy of Merrill Lynch. |
| Rolling One-Year Treasury Bills: | July 1963-May 1991: June 1991-Present: | Courtesy of CRSP/DFA. Rolling One-Year Treasury Bills Returns. Buy at 12 Months, sell at 11 Months. Courtesy of Merrill Lynch. |
| Thirty-Day Treasury Bills: | 1926-Present: | Courtesy of Stocks, Bonds, Bills, and Inflation, Ibbotson Associates, Chicago (annually updates work by Roger G. Ibbotson and Rex A. Sinquefeld). Used with permission. All rights reserved. |
| Five-Year Treasury Notes: | 1926-Present: | Courtesy of Stocks, Bonds, Bills, and Inflation, Ibbotson Associates, Chicago (annually updates work by Roger G. Ibbotson and Rex A. Sinquefeld). Used with permission. All rights reserved. |
| Long-Term Corporate Bond Returns: | 1926-Present: | Courtesy of Stocks, Bonds, Bills, and Inflation, Ibbotson Associates, Chicago (annually updates work by Roger G. Ibbotson and Rex A. Sinquefeld). Used with permission. All rights reserved. Average maturity: Twenty years. |
| Long-Term Treasury Bonds: | 1926-Present: | Courtesy of Stocks, Bonds, Bills, and Inflation, Ibbotson Associates, Chicago (annually updates work by Roger G. Ibbotson and Rex A. Sinquefeld). Used with permission. All rights reserved. Average maturity: Twenty Years. |
| Lipper Institutional Money Market Index: | 1975-December 1983: 1984-Present: | Courtesy of Lipper. Lipper Money Market Fund Index monthly returns. Lipper Institutional Money Market Index monthly returns. |
| Merrill Lynch 1-3 Year Government Index: | July 1977-Present: | Courtesy of Merrill Lynch. US Government. Maturities: 1 to 3 years. |
| Lehman Intermediate Government Index: | 1973-Present | Courtesy of Lehman Brothers, Inc. Maturities: 1 to 10 years. |
| Lehman Intermediate Government/Credit Bond Index: | 1973-Present: | Courtesy of Lehman Brothers, Inc. Maturities: 1 to 10 years. |
| Lehman Government/Credit Bond Index: | 1973-Present: | Courtesy of Lehman Brothers, Inc. Maturities: 1 to 30+ years. |
| Lehman Aggregate Index: | 1976-Present: | Courtesy of Lehman Brothers, Inc. Includes Lehman Govt/Credit Bond Index, Mortgage-Backed and Asset-Backed Securities Indices. Maturities: 1 to 30+ years. |
| Lehman Government Index: | 1973-Present: | Courtesy of Lehman Brothers, Inc. Maturities: 1 to 30 years. |
| Lehman Global Hedged Country Index: | 1985-Present: | Courtesy of Lehman Brothers, Inc. |
| Lehman Global Unhedged Country Index: | 1985-Present: | Courtesy of Lehman Brothers, Inc. |
| Lehman Municipal Bond Three-Year Index: | 1990-Present: | Courtesy of Lehman Brothers, Inc. |
| Inflation: | | Courtesy of Stocks, Bonds, Bills, and Inflation, Ibbotson Associates, Chicago (annually updated work by Roger G. Ibbotson and Rex A. Sinquefeld). Used with permission. All rights reserved. |
| Citigroup 1-5 Year World Government Bond Index: | 1985-Present: | Courtesy of Citigroup. Maturities: 1-5 years. |
| Citigroup 1-30+ Year World Government Bond Index: | 1985-Present: | Courtesy of Citigroup. Maturities: 1-30+ years. |