

Annualized Rates of Returns (%)

	One Year 2015	Five Years 2011–2015	Ten Years 2006–2015	Fifteen Years 2001–2015	Twenty Years 1996–2015	Fifty Years 1966–2015	Eighty Years 1936–2015
CRSP Deciles 1–10 Index (Market)	-0.5	12.0	7.5	5.6	8.3	9.8	10.5
S&P 500 Index	1.4	12.6	7.3	5.0	8.2	9.7	10.5
Dimensional US Adjusted Large Cap Equity Index	-0.9	12.1	7.8	6.3	9.2	10.5	10.9
Dimensional US Adjusted Market 1 Index	-1.6	11.8	7.9	6.9	9.5	11.0	11.5
Dimensional US Adjusted Market 2 Index	-3.3	11.2	7.6	7.5	9.8	11.5	12.0
Dimensional US Adjusted Market Value Index	-6.4	9.9	7.1	8.8	10.6	12.6	13.0
Dimensional US Large Cap Growth Index	3.7	14.3	9.8	6.0	9.1	—	—
Dimensional US Small Cap Growth Index	-1.3	12.1	8.6	9.4	10.0	—	—
Dimensional US Large Cap Value Index	-6.2	10.2	4.8	6.5	9.3	12.3	12.7
Dimensional US Small Cap Value Index	-9.0	8.0	7.4	11.9	12.9	15.0	15.5
Dimensional US Targeted Value Index	-8.5	8.9	7.6	10.9	12.4	14.3	14.4
Dimensional US Small Cap Index	-5.6	9.8	7.7	10.3	11.5	12.7	13.2
Dow Jones US Select REIT Index	4.5	12.3	7.2	11.0	11.2	—	—
Bloomberg Commodity Total Return Index	-24.7	-13.5	-6.4	-1.0	1.0	—	—
Dimensional International Large Cap Growth Index	0.3	5.2	4.8	4.7	5.4	—	—
MSCI EAFE Index (Net Div.)	-0.8	3.6	3.0	3.5	4.4	—	—
Dimensional International Adjusted Market Index	1.6	4.0	4.5	7.0	6.9	—	—
Dimensional International Vector Index	2.5	4.0	4.7	7.9	7.2	—	—
Dimensional International Value Index	-4.9	2.2	3.3	6.6	7.3	—	—
Dimensional International Small Cap Growth Index	10.3	7.5	6.1	8.3	7.1	—	—
Dimensional International Small Cap Index	5.7	5.0	5.1	9.2	7.8	—	—
Dimensional International Small Cap Value Index	0.8	3.9	5.4	11.2	9.3	—	—
MSCI Emerging Markets Index (Gross Div.)	-14.6	-4.5	3.9	8.9	5.5	—	—
Dimensional Emerging Markets Adjusted Market Index	-12.9	-3.2	6.1	11.5	8.0	—	—
Dimensional Emerging Markets Value Index	-19.0	-6.1	5.6	12.9	9.7	—	—
Dimensional Emerging Markets Growth Index	-10.9	-0.4	6.8	10.6	7.6	—	—
Dimensional Emerging Markets Small Index	-8.7	-1.2	7.9	13.3	8.1	—	—
One-Month US Treasury Bills	0.0	0.0	1.1	1.5	2.4	5.0	3.6
Long-Term Government Bonds	-0.7	7.3	6.4	6.9	7.0	7.6	5.7
Long-Term Corporate Bonds	-1.0	7.1	6.5	7.4	7.0	7.7	5.9
Barclays US TIPS Index	-1.4	2.5	3.9	5.5	—	—	—
Barclays US Aggregate Bond Index	0.5	3.2	4.5	5.0	5.3	—	—
Barclays Municipal Bond Index	3.3	5.3	4.7	5.0	5.2	—	—
Dimensional US Intermediate Variable Credit Index	0.6	3.8	5.0	5.5	5.6	—	—
Dimensional US Intermediate Variable Government/Credit Index	0.9	3.0	4.5	4.9	5.2	—	—
Dimensional US Intermediate Variable Maturity Government/Credit Index	1.1	2.6	4.1	4.6	4.9	—	—
Dimensional Global Intermediate Variable Maturity Index	1.8	4.0	5.3	5.6	6.6	—	—
US Consumer Price Index	0.7	1.5	1.9	2.1	2.2	4.1	3.6
Dimensional US Small Cap Index (Inflation Adjusted)	-6.3	8.2	5.8	8.1	9.1	8.2	9.2
S&P 500 Index (Inflation Adjusted)	0.6	10.9	5.4	2.9	5.9	5.4	6.7
Long-Term Government Bonds (Inflation Adjusted)	-1.4	5.7	4.5	4.7	4.7	3.3	2
One-Month US Treasury Bills (Inflation Adjusted)	-0.7	-1.5	-0.7	-0.6	0.2	0.8	0.0
Dow Jones US Select REIT Index (Inflation Adjusted)	3.7	10.6	5.3	8.8	8.8	—	—
Bloomberg Commodity Total Return Index (Inflation Adjusted)	-25.2	-14.8	-8.1	-3.0	-1.2	—	—
DFA Fixed Balanced Strategy Index	0.7	1.0	2.5	2.9	3.7	—	—
DFA Conservative Balanced Strategy Index	0.0	2.5	3.6	4.3	5.2	—	—
DFA Moderate Balanced Strategy Index	-0.7	4.0	4.6	5.7	6.5	—	—
DFA Normal Balanced Strategy Index	-1.5	5.4	5.4	6.9	7.8	—	—
DFA Aggressive Balanced Strategy Index	-2.3	6.8	6.1	8.0	8.9	—	—
DFA Equity Balanced Strategy Index	-3.2	8.1	6.5	8.9	9.9	—	—

All returns are in US dollars. For balanced strategy weights, see page 64. For a detailed description of returns series, see page 76. Past performance is no guarantee of future results. Indices are not available for direct investment. Their performance does not reflect the expenses associated with the management of an actual portfolio.

How to Use This Book

For example, to find the annualized compound rate of return for the Dimensional US Large Cap Value Index for the interval 1997–2005:

- 1 Locate the column for the first year of the interval (1997). Years are labeled at the top and bottom of each column.
- 2 Locate the row for the last year of the interval (2005). Years are labeled at the beginning of each row.
- 3 The return can be found where the first year's column meets the last year's row. In this example, the Dimensional US Large Cap Value Index had a compound rate of return of 12.9% per year for the nine-year period.

	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	
1994	2.8																						
1995	20.6	41.4																					
1996	22.1	33.0	25.2																				
1997	25.9	34.7	31.4	38.0																			
1998	22.5	28.0	23.8	23.1	9.9																		
1999	20.0	23.7	19.7	17.9	8.9	8.0																	
2000	18.9	21.8	18.2	16.5	10.1	10.2	12.4																
2001	16.8	18.9	15.5	13.7	8.3	7.8	7.7	3.1															
2002	13.0	14.3	10.9	8.7	3.6	2.1	0.2	-5.4	-13.2														
2003	15.1	16.6	13.8	12.2	8.4	8.2	8.2	6.8	8.7	36.2													
2004	15.5	16.8	14.4	13.1	9.9	10.0	10.4	9.8	12.2	27.5	19.4												
2005	15.1	16.3	14.1	12.9	10.1	10.1	10.5	10.1	11.9	21.7	15.1	11.0											
2006	15.6	16.7	14.7	13.7	11.3	11.5	12.0	11.9	13.7	21.7	17.2	16.1	21.4										
2007	13.9	14.7	12.8	11.7	9.4	9.3	9.5	9.1	10.1	15.4	10.8	8.0	6.6	-6.4									
2008	8.5	8.9	6.7	5.3	2.8	2.1	1.4	0.1	-0.3	2.1	-3.7	-8.7	-14.5	-28.2	-44.9								
2009	9.7	10.2	8.3	7.1	4.8	4.4	4.0	3.1	3.1	5.7	1.3	-1.9	-4.9	-12.4	-15.2	30.5							
2010	10.3	10.8	9.0	8.0	6.0	5.6	5.4	4.8	4.9	7.4	3.9	1.5	-0.3	-5.1	-4.7	25.4	20.5						
2011	9.6	10.0	8.3	7.2	5.3	5.0	4.7	4.1	4.2	6.3	3.0	0.9	-0.7	-4.6	-4.1	15.3	8.4	-2.6					
2012	10.1	10.5	8.9	8.0	6.2	6.0	5.8	5.3	5.5	7.6	4.8	3.1	2.0	-0.9	0.2	16.4	12.1	8.0	19.8				
2013	11.4	11.9	10.4	9.6	8.0	7.9	7.9	7.6	7.9	10.1	7.8	6.6	6.0	4.0	5.8	20.6	18.2	17.4	29.0	38.8			
2014	11.2	11.6	10.2	9.4	7.9	7.8	7.8	7.5	7.8	9.8	7.7	6.6	6.1	4.3	5.9	18.1	15.8	14.7	21.1	21.7	6.7		
2015	10.3	10.7	9.3	8.5	7.1	7.0	6.9	6.5	6.8	8.5	6.4	5.3	4.8	3.1	4.4	14.3	11.8	10.2	13.6	11.6	0.1	-6.2	