

## Randomness of Returns

Annual: 01/1999 - 12/2006

	12/1999	12/2000	12/2001	12/2002	12/2003	12/2004	12/2005	12/2006
Highest Return	78.08	15.66	21.14	-1.88	63.93	32.80	50.14	28.25
	71.41	10.14	6.50	-8.62	52.76	24.63	39.36	25.43
	65.83	6.05	0.19	-12.41	43.92	22.47	33.34	23.46
	63.04	2.62	-7.15	-15.03	42.73	21.32	30.62	20.40
	54.35	-4.79	-12.61	-23.88	41.92	18.77	28.44	20.13
	32.25	-5.13	-14.62	-24.98	40.53	17.44	23.63	16.50
	30.63	-6.05	-14.76	-27.57	39.96	15.56	23.12	9.81
	26.25	-14.19	-16.24	-27.75	32.91	11.09	22.28	4.96
	21.04	-24.96	-16.62	-27.79	24.75	10.56	19.31	2.88
	Lowest Return	15.61	-28.00	-19.57	-30.84	20.50	6.98	17.85

	12/1999	12/2000	12/2001	12/2002	12/2003	12/2004	12/2005	12/2006
Dimensional Asia Pacific Small Cap Index	54.35	-14.19	-7.15	-12.41	52.76	22.47	33.34	-6.23
Dimensional Continental Small Cap Index	15.61	2.62	-19.57	-8.62	42.73	24.63	30.62	28.25
Dimensional UK Small Cap Index	65.83	-4.79	-16.24	-23.88	39.96	21.32	28.44	23.46
Fama/French Emerging Markets Value Index	78.08	-28.00	6.50	-1.88	63.93	32.80	39.36	20.13
Fama/French UK Value Index	26.25	15.66	-16.62	-30.84	32.91	18.77	19.31	25.43
Fama/French US Small Cap Index	32.25	-5.13	21.14	-27.57	41.92	11.09	17.85	2.88
MSCI Emerging Markets Index (gross div.)	71.41	-24.96	0.19	-15.03	40.53	17.44	50.14	16.50
MSCI World ex UK Index (gross div.)	30.63	-6.05	-14.62	-27.75	20.50	6.98	23.12	4.96
MSCI World ex UK Value Index (gross div.)	21.04	10.14	-12.61	-27.79	24.75	10.56	23.63	9.81
FTSE All-Small Index	63.04	6.05	-14.76	-24.98	43.92	15.56	22.28	20.40

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