

# Structured Portfolio Performance

Data as of June 30, 2009

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# Dimensional Funds Relative Performance and Ranking

Data as of June 30, 2009

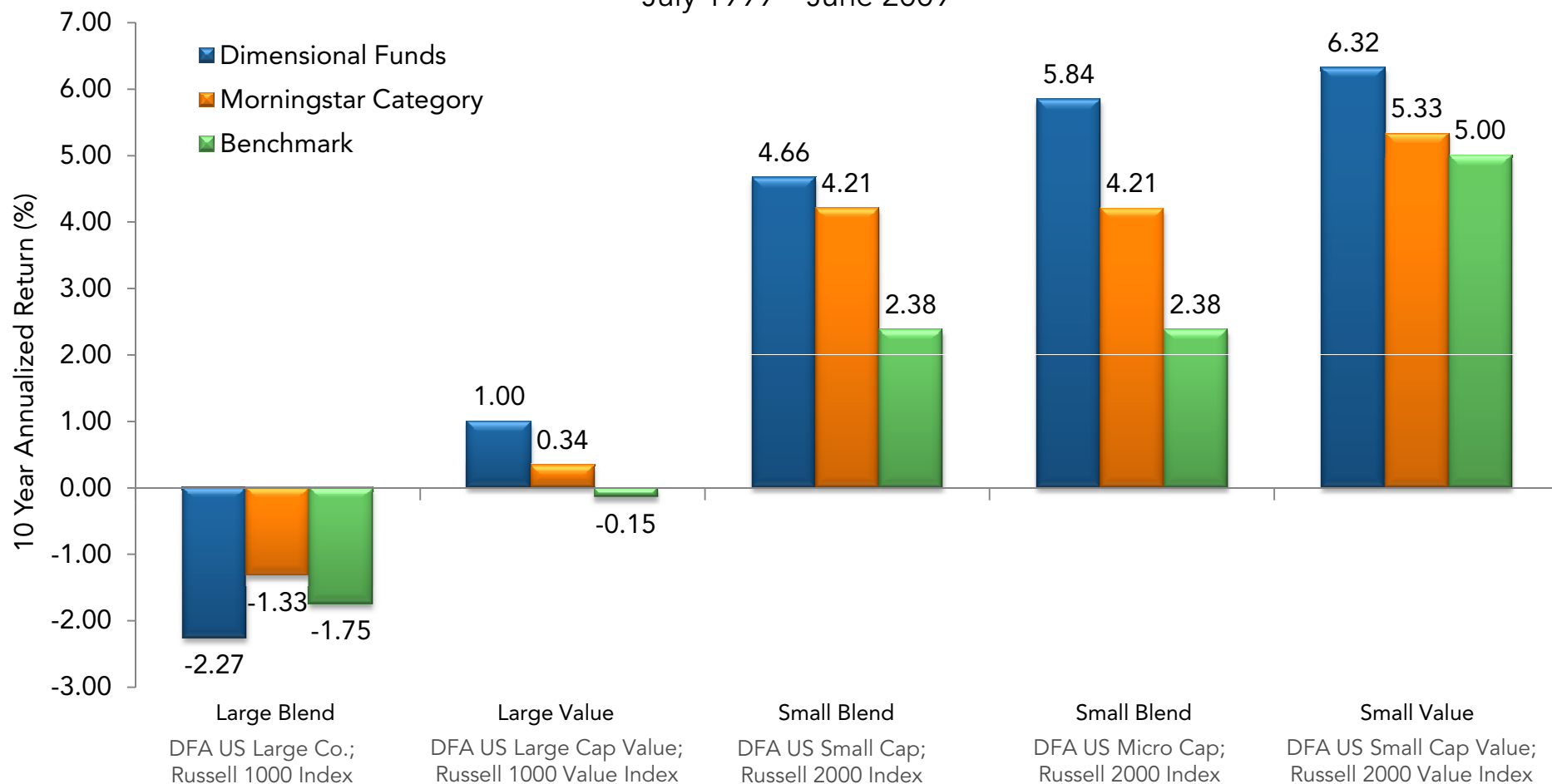
| Morningstar Category    | Annualized Return |       |       | Benchmark                     | Annualized Return |       |       | Dimensional Portfolio     | Annualized Return |       |       | 10 Yr Rank<br>DFA/Total |
|-------------------------|-------------------|-------|-------|-------------------------------|-------------------|-------|-------|---------------------------|-------------------|-------|-------|-------------------------|
|                         | 1 Yr              | 5 Yr  | 10 Yr |                               | 1 Yr              | 5 Yr  | 10 Yr |                           | 1 Yr              | 5 Yr  | 10 Yr |                         |
| Large Blend             | -25.92            | -2.08 | -1.33 | Russell 1000 Index            | -26.70            | -1.85 | -1.75 | US Large Company          | -25.85            | -2.19 | -2.27 | 178/298                 |
| Large Value             | -25.03            | -1.76 | 0.34  | Russell 1000 Value Index      | -29.03            | -2.13 | -0.15 | US Large Cap Value        | -31.93            | -2.60 | 1.00  | 55/181                  |
| Small Blend             | -25.90            | -1.98 | 4.21  | Russell 2000 Index            | -25.02            | -1.71 | 2.38  | US Small Cap              | -21.87            | -1.71 | 4.66  | 47/102                  |
| Small Blend             | -25.90            | -1.98 | 4.21  | Russell 2000 Index            | -25.02            | -1.71 | 2.38  | US Micro Cap              | -23.56            | -3.07 | 5.84  | 32/102                  |
| Small Value             | -22.39            | -1.48 | 5.33  | Russell 2000 Value Index      | -25.25            | -2.28 | 5.00  | US Small Cap Value        | -27.74            | -3.15 | 6.32  | 18/58                   |
| Foreign Large Blend     | -32.46            | 2.42  | 1.48  | MSCI World ex USA Index       | -31.62            | 2.87  | 1.63  | Large Cap International   | -30.78            | 2.65  | 1.53  | 41/106                  |
| Foreign Large Value     | -29.10            | 3.03  | 3.75  | MSCI World ex USA Value Index | -28.69            | 2.81  | 3.19  | International Value       | -30.24            | 3.89  | 5.31  | 11/52                   |
| Foreign Small/Mid Value | -28.35            | 3.05  | 6.37  | MSCI World ex USA Small Index | -29.64            | 2.53  | 5.27  | International Small Co.   | -28.47            | 4.10  | 7.02  | 6/16                    |
| Foreign Small/Mid Value | -28.35            | 3.05  | 6.37  | MSCI World ex USA Small Index | -29.64            | 2.53  | 5.27  | International Small Value | -26.98            | 5.18  | 9.06  | 3/16                    |
| Diversified Emg. Mkts.  | -30.74            | 13.03 | 8.87  | MSCI Emerging Markets Index   | -28.07            | 14.72 | 8.70  | Emerging Markets          | -24.21            | 14.47 | 8.90  | 27/57                   |
| Diversified Emg. Mkts.  | -30.74            | 13.03 | 8.87  | MSCI Emerging Markets Index   | -28.07            | 14.72 | 8.70  | Emerging Markets Small    | -18.06            | 15.27 | 11.26 | 11/57                   |
| Diversified Emg. Mkts.  | -30.74            | 13.03 | 8.87  | MSCI Emerging Markets Index   | -28.07            | 14.72 | 8.70  | Emerging Markets Value    | -25.04            | 18.60 | 12.36 | 6/57                    |

Total number of funds ranked reflects oldest share class and funds reporting a 10 year annualized return for each respective Morningstar category. Only funds reporting at least ten years of data history for each Morningstar category were included in the analysis. Only Dimensional Institutional (I) class funds were included in the analysis. The indexes are not available for direct investment; therefore their performance does not reflect the expenses associated with the management of an actual portfolio. See Appendix: *Standardized Performance Data and Disclosures* for how to obtain complete information on performance, investment objectives, risks, advisory fees, and expenses of Dimensional's funds. Sources: Mutual fund universe statistical data and non-Dimensional money managers' fund data provided by Morningstar, Inc.; Russell data copyright © Russell Investment Group 1995-2009, all rights reserved; MSCI data copyright MSCI 2009, all rights reserved; Dimensional Fund Advisors for Dimensional funds. Past performance is no guarantee of future results, and there is always the risk that an investor may lose money.

# Ten Year Annualized Returns

## Domestic Dimensional Funds Relative to Benchmark and Morningstar Category

July 1999 – June 2009

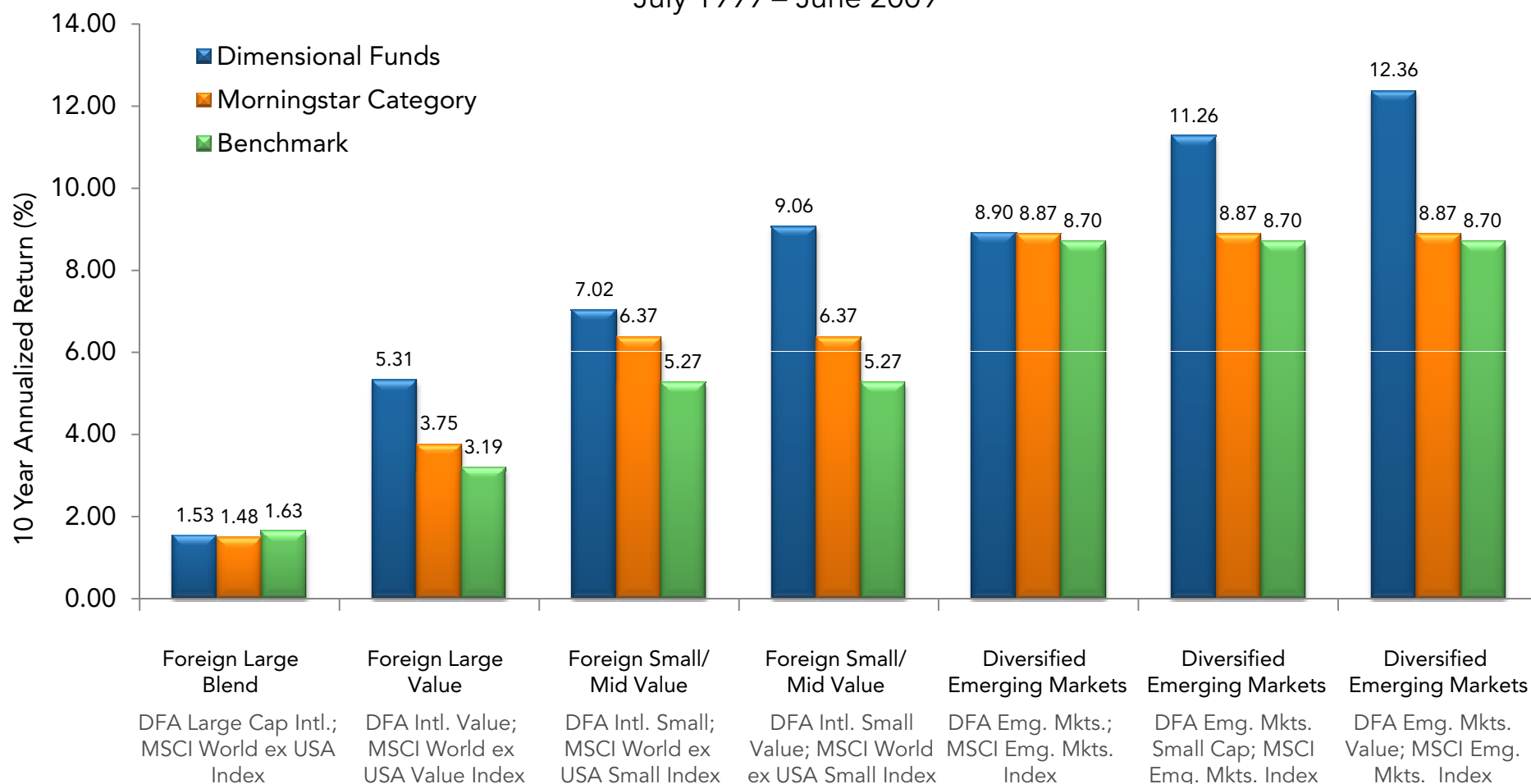


Total number of funds ranked reflects oldest share class and funds reporting a 10 year annualized return for each respective Morningstar category. Only funds reporting at least ten years of data history for each Morningstar category were included in the analysis. Only Dimensional Institutional (I) class funds were included in the analysis. The indexes are not available for direct investment; therefore their performance does not reflect the expenses associated with the management of an actual portfolio. See Appendix: *Standardized Performance Data and Disclosures* for how to obtain complete information on performance, investment objectives, risks, advisory fees, and expenses of Dimensional's funds. Sources: Mutual fund universe statistical data and non-Dimensional money managers' fund data provided by Morningstar, Inc.; Russell data copyright © Russell Investment Group 1995-2009, all rights reserved; MSCI data copyright MSCI 2009, all rights reserved; Dimensional Fund Advisors for Dimensional funds. Past performance is no guarantee of future results, and there is always the risk that an investor may lose money.

# Ten Year Annualized Returns

## International Dimensional Funds Relative to Benchmark and Morningstar Category

July 1999 – June 2009



Total number of funds ranked reflects oldest share class and funds reporting a 10 year annualized return for each respective Morningstar category. Only funds reporting at least ten years of data history for each Morningstar category were included in the analysis. Only Dimensional Institutional (I) class funds were included in the analysis. The indexes are not available for direct investment; therefore their performance does not reflect the expenses associated with the management of an actual portfolio. See Appendix: *Standardized Performance Data and Disclosures* for how to obtain complete information on performance, investment objectives, risks, advisory fees, and expenses of Dimensional's funds. Sources: Mutual fund universe statistical data and non-Dimensional money managers' fund data provided by Morningstar, Inc.; Russell data copyright © Russell Investment Group 1995-2009, all rights reserved; MSCI data copyright MSCI 2009, all rights reserved; Dimensional Fund Advisors for Dimensional funds. Past performance is no guarantee of future results, and there is always the risk that an investor may lose money.

# Appendix

# Standardized Performance Data and Disclosures

Securities of small companies are often less liquid than those of large companies. As a result, small company stocks may fluctuate relatively more in price.

Performance data shown represents past performance. Past performance is no guarantee of future results and current performance may be higher or lower than the performance shown. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. To obtain performance data current to the most recent month end, access our website at [www.dimensional.com](http://www.dimensional.com). Average annual total returns include reinvestment of dividends and capital gains.

Dimensional Fund Advisors is an investment advisor registered with the Securities and Exchange Commission. Consider the investment objectives, risks, and charges and expenses of the Dimensional funds carefully before investing. For this and other information about the Dimensional funds, please read the prospectus carefully before investing. **Prospectuses are available by calling Dimensional Fund Advisors collect at (310) 395-8005; on the Internet at [www.dimensional.com](http://www.dimensional.com); or, by mail, DFA Securities LLC, c/o Dimensional Fund Advisors, 1299 Ocean Avenue, Santa Monica, CA 90401. Dimensional funds are distributed by DFA Securities LLC.**

Prior to April 1, 2002, the following reimbursement fees may have been charged to purchasers of the respective portfolios: Intl. Small Company Portfolio 0.675%; Continental Small Company Portfolio 1.00%; Japanese Small Company Portfolio 0.50%; Pacific Rim Small Company Portfolio 1.00%; Intl. Small Cap Value Portfolio 0.675%; Emerging Markets Small Cap Portfolio 1.00%; Emerging Markets Value Portfolio 0.50%; Emerging Markets Portfolio 0.50%. Prior to April 1998, the reimbursement fees were as follows:

Intl. Small Company Portfolio 0.70%; Intl. Small Cap Value Portfolio 0.70%. Prior to July 1995, the reimbursement fees were as follows: Intl. Small Cap Value Portfolio 1.00%; Continental Small Company Portfolio 1.50%; Japanese Small Company Portfolio 1.00%; Asia Pacific Small Company Portfolio 1.50%; UK Small Company Portfolio 1.50%; Emerging Markets Portfolio 1.50%. Returns for these portfolios are presented net of these reimbursement fees.

All reimbursement fees are based on the net asset value of the shares purchased. The standardized returns presented reflect deduction, where applicable, of the reimbursement fees for the portfolios. Non-standardized performance data reported by Dimensional Fund Advisors does not reflect deduction of the reimbursement fee. If reflected, the fee would reduce the performance quoted.

Investments in foreign issuers are subject to certain considerations that are not associated with investments in US public companies. Investments of the foreign equity portfolios and the global fixed income portfolios are denominated in foreign currencies. Changes in the relative values of these foreign currencies and the US dollar, therefore, may affect the value of investments in these portfolios. However, the global fixed income portfolios may utilize forward currency contracts to minimize these changes. Further, foreign issuers are not generally subject to uniform accounting, auditing, and financial reporting standards comparable to those of US public corporations and there may be less publicly available information about such companies than comparable US companies. Also, legal, political, or diplomatic actions of foreign governments, including expropriation, confiscatory taxation, and limitations on the removal of securities, property, or other assets of the portfolios could adversely affect the value of the assets of these portfolios.

# Standardized Performance Data and Disclosures

| As of June 30, 2009<br>Average Annual Total Returns (%) | One<br>Year | Five<br>Years | Ten<br>Years | Since<br>Inception | Inception<br>Date |
|---|-------------|---------------|--------------|--------------------|-------------------|
| US Core Equity 1 Portfolio                              | -25.79      | –             | –            | -5.50              | 9/15/2005         |
| US Core Equity 2 Portfolio                              | -26.67      | –             | –            | -6.07              | 9/15/2005         |
| US Sustainability Core 1 Portfolio                      | -27.15      | –             | –            | -21.26             | 3/12/2008         |
| US Social Core Equity 2 Portfolio                       | -29.09      | –             | –            | -25.83             | 10/1/2007         |
| TA US Core Equity 2 Portfolio                           | -25.79      | –             | –            | -24.11             | 10/4/2007         |
| US Vector Equity Portfolio                              | -28.10      | –             | –            | -7.93              | 12/30/2005        |
| US Micro Cap Portfolio                                  | -23.56      | -3.07         | 5.84         | 10.74              | 12/23/1981        |
| US Small Cap Portfolio                                  | -21.87      | -1.71         | 4.66         | 7.99               | 3/19/1992         |
| US Small Cap Value Portfolio                            | -27.74      | -3.15         | 6.32         | 9.76               | 3/2/1993          |
| US Targeted Value Portfolio                             | -25.44      | -1.79         | –            | 8.04               | 2/23/2000         |
| US Large Cap Value Portfolio                            | -31.93      | -2.60         | 1.00         | 7.36               | 2/19/1993         |
| US Large Company Portfolio                              | -25.85      | -2.19         | -2.28        | 7.75               | 12/28/1990        |
| Enhanced US Large Company Portfolio                     | -25.61      | -2.63         | -2.38        | 4.35               | 7/2/1996          |
| Real Estate Securities Portfolio                        | -43.04      | -3.09         | 5.47         | 6.71               | 1/5/1993          |
| International Core Equity Portfolio                     | -28.79      | –             | –            | -1.84              | 9/15/2005         |
| International Sustainability Core 1 Portfolio           | -29.92      | –             | –            | -25.31             | 3/12/2008         |
| TA World ex US Core Equity Portfolio                    | -26.47      | –             | –            | -22.73             | 3/6/2008          |
| International Vector Equity Portfolio                   | –           | –             | –            | -20.68             | 8/14/2008         |
| International Small Company Portfolio                   | -28.47      | 4.10          | 6.95         | 4.85               | 9/30/1996         |
| Continental Small Company Portfolio                     | -35.33      | 6.73          | 8.98         | 8.88               | 4/15/1988         |
| Japanese Small Company Portfolio                        | -5.17       | 1.05          | 3.61         | 4.24               | 1/31/1986         |
| Asia Pacific Small Company Portfolio                    | -32.52      | 9.86          | 9.10         | 7.59               | 1/5/1993          |
| United Kingdom Small Company Portfolio                  | -30.57      | 0.96          | 5.16         | 9.82               | 3/4/1986          |
| International Small Cap Value Portfolio                 | -26.98      | 5.18          | 8.98         | 6.02               | 12/29/1994        |
| International Value Portfolio                           | -30.24      | 3.89          | 5.31         | 5.99               | 2/15/1994         |
| Large Cap International Portfolio                       | -30.78      | 2.65          | 1.53         | 4.93               | 7/17/1991         |
| International Real Estate Securities Portfolio          | -38.55      | –             | –            | -28.48             | 3/1/2007          |
| Global Real Estate Securities Portfolio                 | -39.92      | –             | –            | –                  | 6/4/2008          |
| Emerging Markets Core Equity Portfolio                  | -21.07      | –             | –            | 10.15              | 4/5/2005          |
| Emerging Markets Social Core Equity Portfolio           | -23.52      | –             | –            | 2.92               | 8/31/2006         |
| Emerging Markets Small Cap Portfolio                    | -18.06      | 15.27         | 11.15        | 13.02              | 3/5/1998          |
| Emerging Markets Value Portfolio                        | -25.04      | 18.60         | 12.30        | 13.80              | 4/1/1998          |
| Emerging Markets Portfolio                              | -24.22      | 14.47         | 8.85         | 7.05               | 4/25/1994         |

# Standardized Performance Data and Disclosures

| As of June 30, 2009<br>Average Annual Total Returns (%) | One<br>Year | Five<br>Years | Ten<br>Years | Since<br>Inception | Inception<br>Date |
|---|-------------|---------------|--------------|--------------------|-------------------|
| One-Year Fixed Income Portfolio                         | 3.83        | 3.70          | 3.87         | 5.94               | 7/25/1983         |
| Two-Year Global Fixed Income Portfolio                  | 3.90        | 3.59          | 3.95         | 4.52               | 2/9/1996          |
| Five-Year Government Portfolio                          | 9.24        | 4.30          | 5.09         | 6.25               | 6/1/1987          |
| Five-Year Global Fixed Income Portfolio                 | 5.32        | 3.95          | 4.65         | 6.32               | 11/6/1990         |
| Intermediate Government Fixed Income Portfolio          | 8.34        | 5.85          | 6.73         | 7.40               | 10/19/1990        |
| Inflation-Protected Securities Portfolio                | -1.96       | –             | –            | 5.26               | 9/18/2006         |
| Short-Term Municipal Bond Portfolio                     | 3.74        | 2.80          | –            | 2.44               | 8/20/2002         |
| California Short-Term Municipal Bond Portfolio          | 3.97        | –             | –            | 3.28               | 4/2/2007          |
| Selectively Hedged Global Fixed Income Portfolio        | -6.35       | –             | –            | -2.63              | 1/9/2008          |
| Short-Term Extended Quality Portfolio                   | –           | –             | –            | 3.48               | 3/4/2009          |
| Global 25/75 Portfolio                                  | -2.03       | 3.43          | –            | 3.42               | 12/24/2003        |
| Global 60/40 Portfolio                                  | -14.76      | 2.13          | –            | 2.62               | 12/24/2003        |
| Global Equity Portfolio                                 | -27.36      | 0.34          | –            | 1.68               | 12/24/2003        |
| Tax-Managed US Small Cap Portfolio                      | -28.38      | -2.79         | 3.62         | 5.15               | 12/15/1998        |
| After Taxes on Distributions                            | -28.60      | -3.15         | 3.39         | 4.92               |                   |
| After Taxes on Distributions and Sale of Fund Shares    | -18.32      | -2.24         | 3.18         | 4.55               |                   |
| Tax-Managed US Targeted Value Portfolio                 | -31.56      | -3.85         | 4.17         | 5.78               | 12/11/1998        |
| After Taxes on Distributions                            | -31.79      | -4.72         | 3.62         | 5.25               |                   |
| After Taxes on Distributions and Sale of Fund Shares    | -20.36      | -2.87         | 3.80         | 5.24               |                   |
| Tax-Managed US Equity Portfolio                         | -26.77      | -2.10         | –            | 1.01               | 9/25/2001         |
| After Taxes on Distributions                            | -27.21      | -2.39         | –            | 0.76               |                   |
| After Taxes on Distributions and Sale of Fund Shares    | -17.17      | -1.76         | –            | 0.85               |                   |
| Tax-Managed US Marketwide Value Portfolio               | -30.74      | -2.34         | -0.42        | 1.37               | 12/14/1998        |
| After Taxes on Distributions                            | -31.18      | -2.67         | -0.75        | 1.05               |                   |
| After Taxes on Distributions and Sale of Fund Shares    | -19.75      | -1.93         | -0.42        | 1.11               |                   |
| Tax-Managed International Value Portfolio               | -28.31      | 4.43          | 5.26         | 5.06               | 4/16/1999         |
| After Taxes on Distributions                            | -28.88      | 3.60          | 4.65         | 4.46               |                   |
| After Taxes on Distributions and Sale of Fund Shares    | -18.11      | 4.16          | 4.68         | 4.50               |                   |

# Sources and Descriptions of Data

All Dimensional fund returns are net of all fees and expenses unless otherwise indicated. All Dimensional subtrust returns are net of administrative expenses only unless otherwise indicated. Prior to April 2002, certain international equity funds charged a reimbursement fee to the purchasers of shares of those funds.

## **Australian Bureau of Statistics (ABS)**

Australian inflation rate provided by the Australian Bureau of Statistics.

## **Australian Financial Markets Association (AFMA)**

Australian risk-free rate provided by Australian Financial Markets Association.

## **Barclays Capital**

Barclays Capital data, formerly Lehman Brothers, provided by Barclays Bank PLC. Includes US fixed income indices of various issuers and maturities.

## **Barra**

Canadian Barra data provided by MSCI Barra. Includes size- and style-based indices of Canadian companies.

## **Bloomberg**

Securities and commodities data provided by Bloomberg.

## **British Bankers' Association**

LIBOR data provided by the British Bankers' Association.

## **Center for Research in Security Prices (CRSP)**

CRSP data provided by the Center for Research in Security Prices, University of Chicago. Includes indices of securities in each decile as well as other segments of NYSE securities (plus AMEX equivalents since July 1962 and NASDAQ equivalents since 1973). Additionally, includes US Treasury constant maturity indices.

## **Citigroup**

Citigroup bond indices copyright 2009 by Citigroup. Includes the World Government Bond Index and all subsets of countries, maturities, and currencies (hedged and unhedged).

## **Datastream**

Individual country stock exchange indices provided by Datastream.

## **DEX Indices**

Canadian fixed income data provided by PC-Bond, a business unit of TSX Inc.; copyright © TSX Inc., all rights reserved. The information contained herein may not be redistributed, sold, modified, or used to create any derivative work without the prior written consent of TSX Inc. Includes DEX bond indices and Canadian Treasury bills.

## **Dimensional Indices**

Dimensional index data simulated by Dimensional from StyleResearch securities data; not available for direct investment. Includes size- and style-based indices of various countries and regions.

## **Dow Jones Wilshire**

Dow Jones Wilshire data provided by Dow Jones Indexes. Includes the Dow Jones Industrial Average, marketwide US data (2500, 4500, and 5000), and size- and style-based US indices. Additionally, includes real estate indices.

## **Fama/French**

Fama/French and multifactor data provided by Fama/French. Includes value, neutral, and growth indices of various countries and regions. For US data, includes many size- and style-based subsets, with and without utilities. Additionally, includes factors (premiums) for the US and the world.

## **Federal Reserve**

Certificates of deposit provided by the Federal Reserve Statistical Release H.15: Selected Interest Rates.

## **FTSE International Limited**

FTSE data published with the permission of FTSE. Includes size- and style-based indices of UK companies. Also includes UK government bond indices and UK Treasury bills. Additionally, includes a variety of regional and country equity indices.

## **Ibbotson Associates**

US long-term bonds, bills, inflation, and fixed income factor data © Stocks, Bonds, Bills, and Inflation Yearbook™, Ibbotson Associates, Chicago (annually updated work by Roger G. Ibbotson and Rex A. Sinquefeld).

# Sources and Descriptions of Data

## Macquarie Research

Macquarie Research data provided by Macquarie Research. Includes style-based indices of Australian companies.

## Mercer

Mercer data provided by Mercer. Includes Australian direct property data.

## Merrill Lynch

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Includes size- and style-based indices of a full range of developed and emerging market countries and regions, net and gross of foreign withholding taxes on dividends or price-only. Additionally, includes specialty US indices.

## Morningstar, Inc.

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## New Zealand Stock Exchange (NZSX)

NZSX data provided by the New Zealand Stock Exchange.

## Office for National Statistics

UK inflation rate provided by the Office for National Statistics in the UK; Crown copyright material is reproduced with the permission of the Controller of HMSO.

## Reserve Bank of New Zealand (RBNZ)

New Zealand risk-free rate provided by the Reserve Bank of New Zealand.

## Russell

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## S&P/ASX

S&P/ASX data provided by Standard & Poor's Index Services Group. Includes size-based indices of Australian companies, including specialty subsets, both accumulation and price.

## S&P/Barra

US S&P/Barra data provided by Standard & Poor's Index Services Group.

## S&P/TSX

S&P/TSX data provided by S&P/TSX. Includes size-based indices of Canadian companies.

## Standard & Poor's (S&P)

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## UBS Australia (UBSA)

UBSA data provided by UBS Australia. Includes Australian bank bills and bonds of various maturity ranges.

## WM/Reuters

Currency data provided by WM/Reuters.