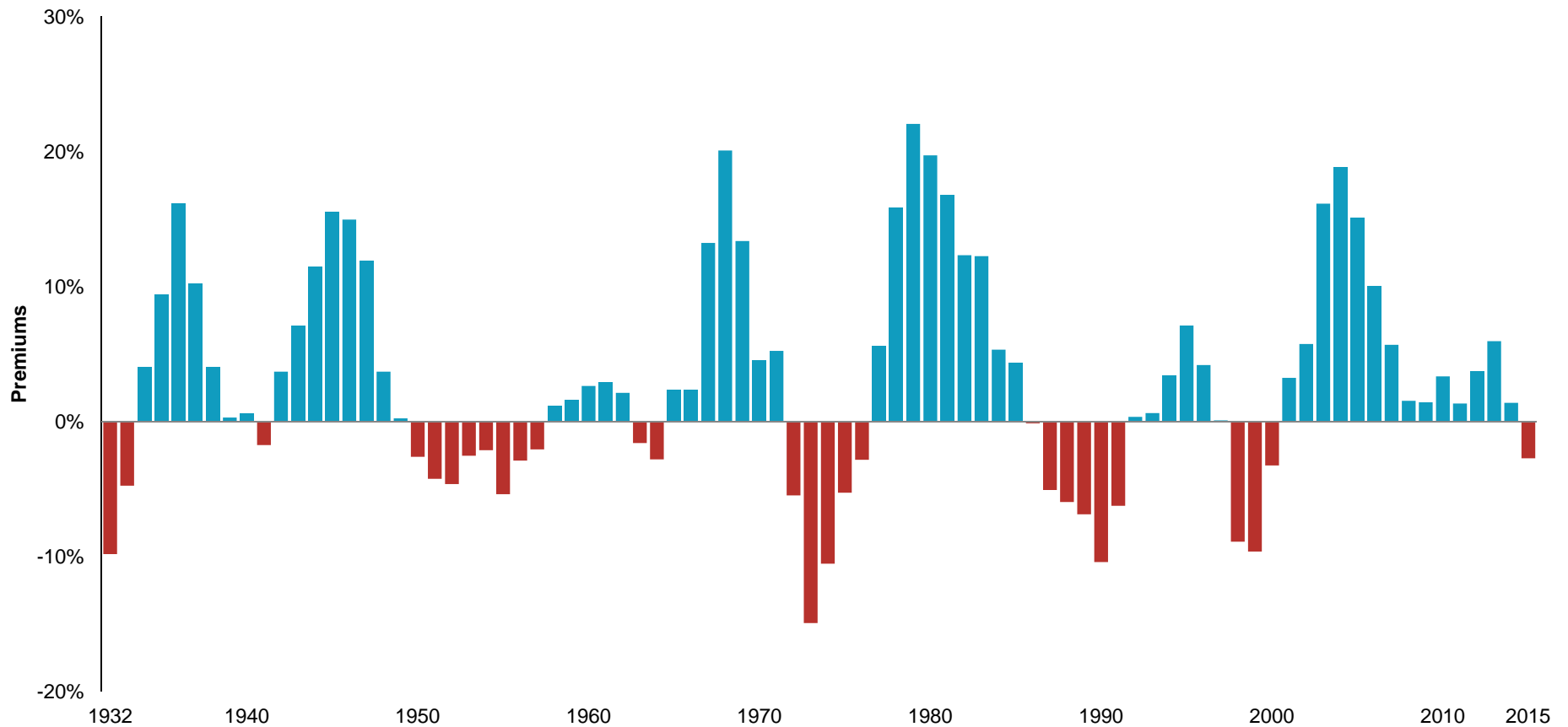


Historical Observations of Five-Year Premiums

Small cap minus large cap: US Markets
1932–2015



Information provided by Dimensional Fund Advisors LP.

In USD. The five-year rolling size premium is computed as the five-year annualized compound return on the Dimensional US Small Cap Index minus the five-year annualized compound return on the S&P 500 Index. Dimensional indices use CRSP and Compustat data. The S&P data are provided by Standard & Poor's Index Services Group. Index descriptions available upon request.

Indices are not available for direct investment. Their performance does not reflect the expenses associated with the management of an actual portfolio. Past performance is no guarantee of future results.