

The Randomness of Returns: Sectors

Annual Return (%)

	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015
Highest Return	3.63	-6.31	50.32	38.05	40.83	39.41	32.88	-16.09	61.85	30.53	18.46	32.45	42.85	27.29	7.13
	1.41	-6.63	41.04	23.25	14.75	21.76	27.51	-23.35	53.60	24.87	13.39	29.05	42.81	25.89	6.29
	1.31	-9.09	37.62	19.24	8.11	19.74	17.18	-28.11	50.17	24.16	11.90	24.56	42.68	19.00	5.68
	0.86	-13.09	34.83	17.94	6.03	17.57	16.56	-38.17	35.63	23.38	5.05	19.32	42.03	16.79	5.57
	-7.11	-21.08	32.09	15.39	5.96	15.44	12.58	-38.39	33.97	23.16	4.06	16.46	28.44	11.64	4.01
	-12.77	-23.58	26.07	14.39	5.17	15.12	11.95	-39.41	24.05	14.46	0.64	15.28	27.95	9.28	-0.26
	-14.86	-23.78	24.71	12.53	3.69	14.98	8.05	-41.22	20.97	13.39	-0.38	13.30	27.34	8.57	-2.78
	-16.67	-23.84	19.84	10.10	3.01	11.90	0.20	-41.99	15.62	11.81	-0.71	10.08	26.28	5.43	-4.62
	-17.44	-37.31	18.87	3.51	-1.40	10.87	-8.69	-48.14	14.55	7.31	-14.12	4.31	20.38	4.64	-8.97
Lowest Return	-28.40	-38.33	17.43	0.79	-6.04	6.65	-17.88	-51.35	11.76	5.11	-16.51	2.19	14.44	-8.83	-22.69

	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015
Morningstar SEC/Basic Materials	0.86	-9.09	37.62	17.94	5.96	14.98	27.51	-48.14	53.60	24.87	-14.12	16.46	20.38	4.64	-8.97
Morningstar SEC/Communication Svcs	-17.44	-37.31	19.84	14.39	-6.04	39.41	0.20	-38.17	35.63	23.16	0.64	32.45	26.28	5.43	5.68
Morningstar SEC/Consumer Cyclical	3.63	-23.78	41.04	15.39	-1.40	11.90	-8.69	-41.22	50.17	30.53	4.06	24.56	42.85	8.57	6.29
Morningstar SEC/Consumer Defensive	1.41	-6.31	17.43	10.10	3.01	15.12	12.58	-16.09	15.62	14.46	13.39	10.08	27.95	16.79	5.57
Morningstar SEC/Energy	-14.86	-6.63	26.07	38.05	40.83	19.74	32.88	-38.39	33.97	23.38	5.05	4.31	27.34	-8.83	-22.69
Morningstar SEC/Financial Svcs	-7.11	-13.09	32.09	12.53	6.03	17.57	-17.88	-51.35	14.55	11.81	-16.51	29.05	42.81	11.64	-0.26
Morningstar SEC/Healthcare	-12.77	-21.08	18.87	3.51	8.11	6.65	8.05	-23.35	20.97	5.11	11.90	19.32	42.68	25.89	7.13
Morningstar SEC/Industrials	1.31	-23.58	34.83	19.24	5.17	15.44	11.95	-39.41	24.05	24.16	-0.71	15.28	42.03	9.28	-2.78
Morningstar SEC/Technology	-28.40	-38.33	50.32	0.79	3.69	10.87	16.56	-41.99	61.85	13.39	-0.38	13.30	28.44	19.00	4.01
Morningstar SEC/Utilities	-16.67	-23.84	24.71	23.25	14.75	21.76	17.18	-28.11	11.76	7.31	18.46	2.19	14.44	27.29	-4.62

Mutual fund universe statistical data and non-Dimensional money managers' fund data provided by Morningstar, Inc. Morningstar's Sector Index family consists of 11 sector indices that track the US equity market using a consumption-based analysis of economic sectors in a comprehensive, non-overlapping structure. Index constituents are drawn from the available pool of US-domiciled stocks that trade on one of the three major US exchanges. Real Estate Sector Index is not included in the above illustration. Index performance does not reflect the expenses associated with the management of an actual portfolio.

Past performance is not a guarantee of future results.