







Dimensional Core Wealth Index Models

WEIGHTS (%)







The Dimensional Wealth Index Models represent Dimensional's research-driven, systematic approach to asset allocation. The Core Wealth Index Models are constructed using Dimensional indices, and are designed to have a systematic emphasis on the reliable drivers of higher expected returns within equities and fixed income. The models may inform expectations about the performance of different asset allocations over time and about return deviations vs. the market.

						
EQUITY	0%	20%	40%	60%	80%	100%
Dimensional Global Core Equity Index	0.0	17.6	35.2	52.8	70.4	88.0
Dimensional Emerging Markets Core Equity Index	0.0	2.4	4.8	7.2	9.6	12.0
FIXED INCOME	100%	80%	60%	40%	20%	0%
Dimensional Global Ultra-Short Fixed Income Index (Hedged to EUR)	25.0	5.0	0.0	0.0	0.0	0.0
Dimensional Global Short-Term Government Variable Maturity Index (Hedged to EUR)	75.0	60.0	40.0	20.0	0.0	0.0
Dimensional Targeted Credit Index (Hedged to EUR)	0.0	15.0	15.0	10.0	10.0	0.0
Dimensional Global Core Plus Index (Hedged to EUR)	0.0	0.0	5.0	10.0	10.0	0.0

Dimensional Core Wealth Index Models

SUMMARY STATISTICS

As at 31 December 2022

						
EQUITY	0%	20%	40%	60%	80%	100%
FIXED INCOME	100%	80%	60%	40%	20%	0%
1-Year Total Return (%)	-6.89	-8.39	-9.29	-9.90	-10.21	-9.59
3-Year Total Return (%)	-2.81	-0.78	1.06	2.95	4.87	6.78
5-Year Total Return (%)	-1.92	0.29	2.21	4.19	6.18	7.85
10-Year Total Return (%)	-0.60	2.01	4.29	6.66	9.03	10.92
15-Year Total Return (%)	1.33	3.17	4.59	6.01	7.37	8.27
20-Year Total Return (%)	1.83	3.76	5.35	6.93	8.46	9.58
Annualised Return (%) 1985-2022	4.83	5.88	6.78	7.63	8.39	8.85
Annualised Standard Deviation (%) 1985-2022	2.95	3.78	6.54	9.63	12.80	15.76
Lowest 1-Year Return (%)	-7.86 <small>(10/21-09/22)</small>	-8.43 <small>(10/21-09/22)</small>	-15.10 <small>(03/08-02/09)</small>	-24.33 <small>(01/08-12/08)</small>	-32.94 <small>(01/08-12/08)</small>	-39.12 <small>(01/08-12/08)</small>
Lowest Annualised 3-Year Return (%)	-2.93 <small>(10/19-09/22)</small>	-0.78 <small>(01/20-12/22)</small>	-4.34 <small>(03/06-02/09)</small>	-8.83 <small>(03/06-02/09)</small>	-13.24 <small>(03/06-02/09)</small>	-16.67 <small>(03/06-02/09)</small>
Highest 1-Year Return (%)	20.35 <small>(08/91-07/92)</small>	20.91 <small>(09/92-08/93)</small>	28.38 <small>(04/09-03/10)</small>	40.34 <small>(04/09-03/10)</small>	53.16 <small>(04/09-03/10)</small>	62.24 <small>(04/09-03/10)</small>
Highest Annualised 3-Year Return (%)	16.62 <small>(09/90-08/93)</small>	16.28 <small>(02/91-01/94)</small>	17.21 <small>(02/91-01/94)</small>	21.09 <small>(04/95-03/98)</small>	25.81 <small>(04/95-03/98)</small>	30.74 <small>(04/95-03/98)</small>
Growth of €1 1985-2022	6.00	8.78	12.08	16.36	21.33	25.08







Weights as at 31 December 2022. Rebalanced monthly. For illustrative purposes only. The Wealth Index Models are unmanaged and are not subject to fees and expenses typically associated with managed accounts or investment funds. Indices are not available for direct investment. Past performance is no guarantee of future results.

Assumes all strategies have been rebalanced monthly. Highest and lowest one-year and three-year returns are calculated from periods overlapping monthly. Annualised standard deviation is calculated from monthly data. All performance results of the Wealth Index Models are based on performance of indices with model/backtested asset allocations; the performance was achieved with the benefit of hindsight; it does not represent actual investment strategies. The Wealth Index Model's performance does not reflect advisory fees or other expenses associated with the management of an actual portfolio. There are limitations inherent in model allocations. In particular, model performance may not reflect the impact that economic and market factors may have had on the adviser's decision-making if the adviser were actually managing client money. Past performance is no guarantee of future results.

Dimensional Core Plus Wealth Index Models

WEIGHTS (%)







The Dimensional Wealth Index Models represent Dimensional's research-driven, systematic approach to asset allocation. The Core Plus Wealth Index Models are constructed using Dimensional indices, and are designed to have a stronger emphasis on securities with higher expected returns than the Core Wealth Index Models. The models may inform expectations about the performance of different asset allocations over time and about return deviations vs. the market.

						
EQUITY	0%	20%	40%	60%	80%	100%
Dimensional Global Core Equity Index	0.0	11.7	23.5	35.2	46.9	58.7
Dimensional Global Targeted Value Index	0.0	5.9	11.7	17.6	23.5	29.3
Dimensional Emerging Markets Core Equity Index	0.0	1.6	3.2	4.8	6.4	8.0
Dimensional Emerging Markets Targeted Value Index	0.0	0.8	1.6	2.4	3.2	4.0
FIXED INCOME	100%	80%	60%	40%	20%	0%
Dimensional Global Ultra-Short Fixed Income Index (Hedged to EUR)	5.0	0.0	0.0	0.0	0.0	0.0
Dimensional Global Short-Term Government Variable Maturity Index (Hedged to EUR)	80.0	50.0	30.0	10.0	0.0	0.0
Dimensional Targeted Credit Index (Hedged to EUR)	15.0	25.0	20.0	15.0	5.0	0.0
Dimensional Global Core Plus Index (Hedged to EUR)	0.0	5.0	10.0	15.0	15.0	0.0

Dimensional Core Plus Wealth Index Models

SUMMARY STATISTICS

As at 31 December 2022

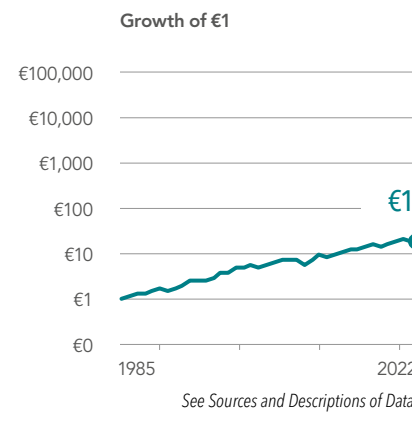
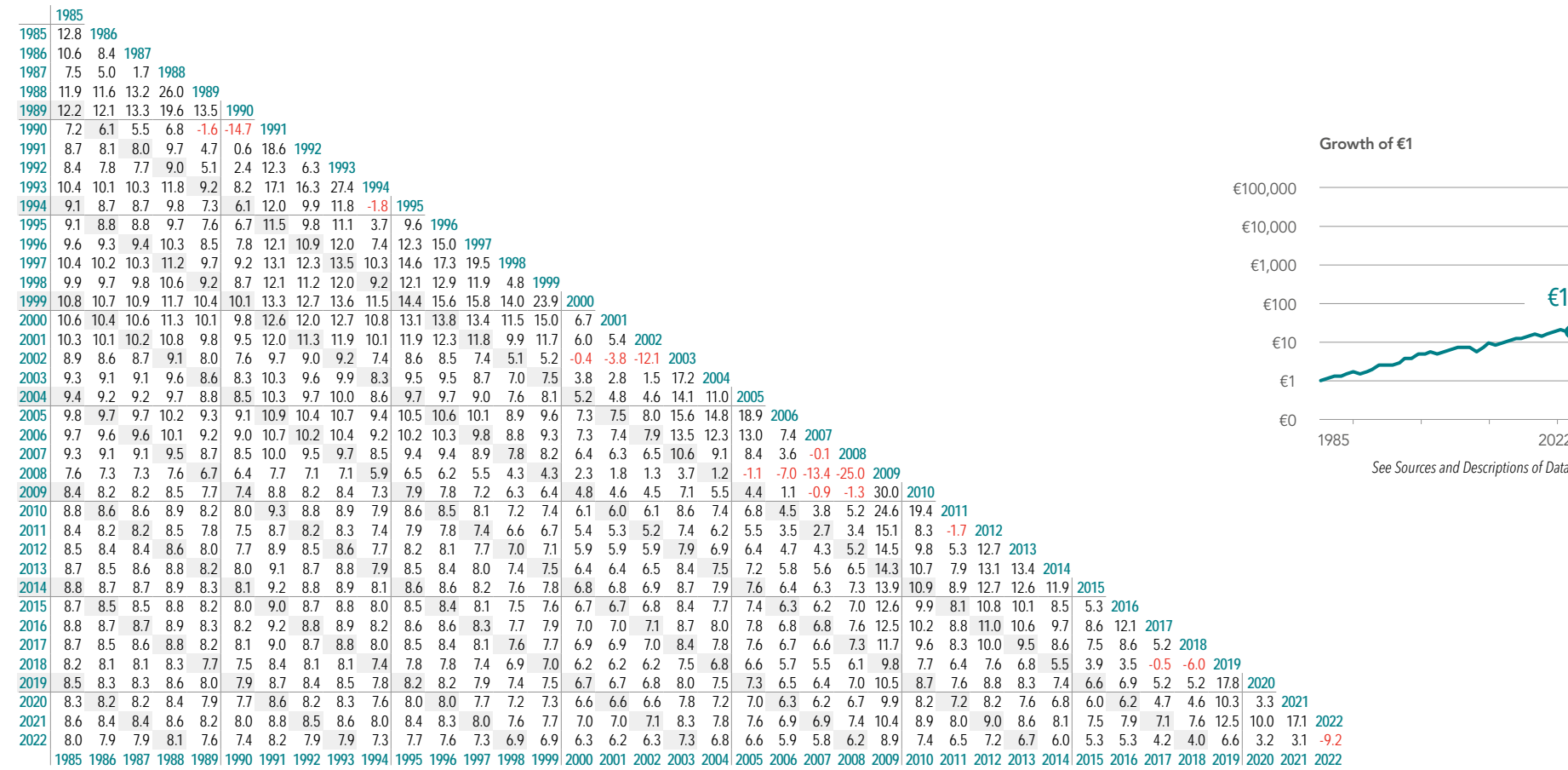
						
EQUITY	0%	20%	40%	60%	80%	100%
FIXED INCOME	100%	80%	60%	40%	20%	0%
1-Year Total Return (%)	-8.35	-8.85	-9.00	-9.23	-9.06	-7.65
3-Year Total Return (%)	-2.99	-0.81	1.26	3.16	5.12	7.18
5-Year Total Return (%)	-1.87	0.22	2.14	3.98	5.84	7.34
10-Year Total Return (%)	-0.39	2.08	4.39	6.71	9.04	10.76
15-Year Total Return (%)	1.60	3.33	4.81	6.21	7.56	8.38
20-Year Total Return (%)	2.07	3.97	5.67	7.30	8.89	10.02
Annualised Return (%) 1985-2022	4.86	6.01	7.03	8.04	8.96	9.42
Annualised Standard Deviation (%) 1985-2022	2.77	3.96	6.84	9.96	13.14	16.20
Lowest 1-Year Return (%)	-9.50 <small>(10/21-09/22)</small>	-9.37 <small>(10/21-09/22)</small>	-16.79 <small>(03/08-02/09)</small>	-25.30 <small>(03/08-02/09)</small>	-33.12 <small>(03/08-02/09)</small>	-39.41 <small>(01/08-12/08)</small>
Lowest Annualised 3-Year Return (%)	-3.15 <small>(10/19-09/22)</small>	-1.04 <small>(04/17-03/20)</small>	-5.36 <small>(03/06-02/09)</small>	-9.84 <small>(03/06-02/09)</small>	-14.22 <small>(03/06-02/09)</small>	-17.88 <small>(03/06-02/09)</small>
Highest 1-Year Return (%)	19.68 <small>(08/91-07/92)</small>	21.27 <small>(09/92-08/93)</small>	33.43 <small>(04/09-03/10)</small>	45.73 <small>(04/09-03/10)</small>	58.88 <small>(04/09-03/10)</small>	70.54 <small>(04/09-03/10)</small>
Highest Annualised 3-Year Return (%)	16.14 <small>(09/90-08/93)</small>	16.34 <small>(02/91-01/94)</small>	17.46 <small>(02/91-01/94)</small>	20.22 <small>(04/95-03/98)</small>	24.99 <small>(04/95-03/98)</small>	29.82 <small>(04/03-03/06)</small>
Growth of €1 1985-2022	6.06	9.19	13.22	18.91	26.08	30.60

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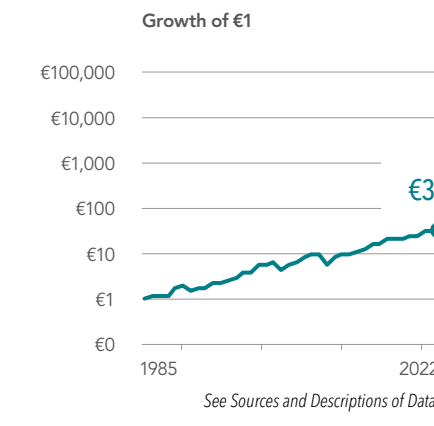
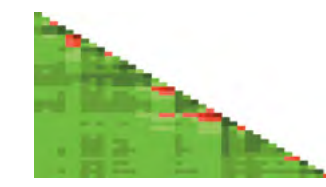
Dimensional Core Plus Wealth Index Model

60% Equity, 40% Fixed Income
1985–2022



Dimensional Core Plus Wealth Index Model

100% Equity
1985–2022



Dimensional Core Plus Wealth Index Model

80% Equity, 20% Fixed Income
1985–2022

