

Dow Jones U.S. Style IndexesSM

STATED OBJECTIVE

To consistently cover the growth and value segments of the U.S. market. Indexes are maintained at the broad level and at the large-cap, mid-cap and small-cap levels.

UNIQUE ASPECTS

All stocks in the Dow Jones U.S. IndexSM are eligible for the Dow Jones U.S. Style IndexesSM. To evaluate their style characteristics, the stocks are ranked according to six criteria:

- ▶ Projected Price-to-Earnings Ratio (P/E)
- ▶ Projected Earnings Growth
- ▶ Trailing P/E
- ▶ Trailing Earnings Growth
- ▶ Price-to-Book Ratio (P/B)
- ▶ Dividend Yield

Based on the rankings, cluster analysis is conducted within each size segment to designate the stocks as Growth, Value or Neutral. Those defined as either Growth or Value are assigned to the corresponding style index.

SYMBOLS

	Suggested Symbol	ISIN	Bloomberg	Bridge	ILX	Reuters
Growth	DJUSGR	XC0005303257	na	us&SGR	.DJGTH	.DJUSGR
Value	DJUSVA	XC0005303265	na	us&SVA	.DJVAL	.DJUSVA
Large-Cap Growth	DJUSGL	XC0006606849	DJUSGL	us&SGL	.DJLG	.DJUSGL
Large-Cap Value	DJUSVL	XC0006606856	DJUSVL	us&SVL	.DJLV	.DJUSVL
Mid-Cap Growth	DJUSGM	XC0006606864	DJUSGM	us&SGM	.DJMDG	.DJUSGM
Mid-Cap Value	DJUSVM	XC0006606872	DJUSVM	us&SVM	.DJMV	.DJUSVM
Small-Cap Growth	DJUSGS	XC0006606880	DJUSGS	us&SGS	.DJSMG	.DJUSGS
Small-Cap Value	DJUSVS	XC0006606898	DJUSVS	us&SVS	.DJSMV	.DJUSVS

QUICK FACTS

Weighting	Float-adjusted market capitalization
Component Number	Variable
Review Frequency	Semiannually, in March and September
Calculation/Distribution	Large-Cap and Small-Cap: Every 15 seconds Mid-Cap: Every 3 minutes Broad: Every 5 minutes
Base Value/Base Date	1000 as of June 30, 1997
History	Calculated daily back to December 31, 1991
Date Introduced	June 2000

DESCRIPTIVE STATISTICS

	Component Number	Market Capitalization (USD Bil.)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
Large-Cap Growth	141	5,155.8	4,726.4	33.5	18.7	250.8	0.5	5.31	0.01
Large-Cap Value	130	6,617.1	6,423.7	49.4	23.4	477.6	6.9	7.43	0.11
Mid-Cap Growth	223	1,319.4	1,219.2	5.5	4.8	15.0	0.5	1.23	0.04
Mid-Cap Value	242	1,183.1	1,088.0	4.5	3.9	12.9	0.4	1.18	0.03
Small-Cap Growth	266	528.3	505.8	1.9	1.7	4.8	0.3	0.94	0.06
Small-Cap Value	303	399.0	376.5	1.2	1.2	3.8	0.3	1.01	0.07

Mean, median, largest, smallest and component weights are based on float-adjusted market capitalization, not full market capitalization.

PERFORMANCE

	Total Return (%)			Annualized Total Return (%)				
	3-Month	YTD	2006	1-Year	3-Year	5-Year	10-Year	Since Inception*
Large-Cap Growth	6.14	6.20	7.50	16.78	6.39	7.21	1.81	6.52
Large-Cap Value	6.37	6.75	22.35	23.80	14.77	12.56	8.44	12.15
Mid-Cap Growth	8.82	14.00	10.71	21.14	16.33	16.74	8.53	10.36
Mid-Cap Value	3.39	6.91	16.81	20.13	16.92	15.76	13.20	14.89
Small-Cap Growth	8.04	14.71	9.07	20.79	13.95	14.07	7.37	9.50
Small-Cap Value	2.30	4.19	20.95	16.32	14.44	15.44	12.19	14.50

*Inception date: December 31, 1991.

The Dow Jones U.S. Style IndexesSM was first published in June 2000. To the extent this document includes information for the index for the period prior to its initial publication date, such information is back-tested (i.e., calculations of how the index might have performed during that time period if the index had existed). And the comparisons, assertions and conclusions regarding the performance of the index during such time period are based on back-testing. Back-tested information is purely hypothetical and is provided in this document solely for informational purposes. Back-tested performance does not represent actual performance, and should not be interpreted as an indication of actual performance. Past performance is not indicative of future results.

FUNDAMENTALS

	P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield (%)	P/Sales	P/Cash Flow
	Trailing	Projected	Trailing	Projected				
Large-Cap Growth	21.10	17.64	21.10	17.64	4.00	0.94	1.84	15.23
Large-Cap Value	14.13	13.27	14.38	13.33	2.47	2.60	1.53	9.91
Mid-Cap Growth	21.50	18.53	21.57	18.53	3.90	0.50	1.69	14.47
Mid-Cap Value	16.45	15.56	16.78	15.56	2.30	2.08	0.92	9.86
Small-Cap Growth	21.34	17.96	21.84	17.96	3.42	0.49	1.53	13.96
Small-Cap Value	18.04	16.15	18.15	16.15	2.14	2.12	0.85	10.77



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FACTSHEET

For more information on the Dow Jones U.S. Style IndexesSM, please visit the Dow Jones Indexes Web site at www.djindexes.com.

All data as of June 29, 2007.

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