

Dow Jones Select MicroCap IndexSM

Fact Sheet

Stated Objective

To represent micro-cap stocks trading on the New York Stock Exchange (NYSE), NYSE Amex and Nasdaq that are comparatively liquid and have strong fundamentals relative to the micro-cap segment as a whole.

Key Features

- Covers securities whose market capitalizations fall within a range defined by the bottom two deciles of NYSE stocks.
- Stocks are screened based on market capitalization, trading volume, and financial indicators that include trailing P/E ratio, trailing price/sales ratio, per-share profit change for the previous quarter, operations profit margin and six-month total return.
- The Dow Jones Select MicroCap IndexSM was first calculated on June 27, 2005.

Descriptive Statistics

Currency	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
USD	238	92.3	82.3	0.3	0.3	0.8	0.1	0.94	0.08

Data calculated as of January 31, 2012.

Mean, median, largest component and smallest component values are based on float-adjusted market capitalization.

Performance

Currency	Total Return (%)				Annualized Total Return (%)				
	1-Month	3-Month	YTD	2011	1-Year	3-Year	5-Year	10-Year	Since Inception*
USD	7.28	7.83	7.28	-8.16	-0.97	21.47	-0.88	8.32	14.82

Data calculated as of January 31, 2012.

The Dow Jones Select MicroCap IndexSM was first calculated on June 27, 2005. To the extent information for this index for the period prior to its initial calculation date is made available, any such information will be back-tested (i.e., calculations of how the index might have performed during that time period if the index had existed). Any comparisons, assertions and conclusions regarding the performance of the index during the time period prior to the initial calculation date will be based on back-testing. Back-tested performance information is purely hypothetical and is provided 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 also not indicative of future results. Index performance is not the same as fund performance as it does not reflect management and other fees.

*Inception date: August 31, 1992.

Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
14.65	14.59	11.86	13.61	1.64	1.30	0.54	7.77

Data calculated in USD as of January 31, 2012.

Symbols

	Total Return USD	Price Return USD
Suggested Symbol	DJSMT	DJSM
ISIN	N/A	N/A
Bloomberg	DJSMT	DJSM
Bridge	US&DJSMT	US&DJSM
Comstock	DJSMT	DJSM
Reuters	.DJSMT	.DJSM
Thomson	.DASMT	.DASM
Thomson GlobalTopic	N/A	N/A
Telekurs	N/A	N/A

Sector Allocation

Industrials	28.30%
Financials	23.91%
Consumer Services	10.65%
Technology	9.87%
Health Care	9.82%
Consumer Goods	5.26%
Basic Materials	4.91%
Oil & Gas	4.05%
Utilities	2.11%
Telecommunications	1.12%

Data calculated in USD as of January 31, 2012.

Sectors are based on the ten Industries defined by a proprietary classification system used by Dow Jones Indexes. Industry definitions are available at www.djindexes.com.

Top Components

Company	Country	ISIN/Ticker	Industry	Supersector	Float Factor	Adjusted Weight (%)
BBCN Bancorp Inc.	U.S.	BBCN	Financials	Banks	1.00	0.94%
Sturm Ruger & Co.	U.S.	RGR	Industrials	Industrial Goods & Services	1.00	0.92%
Rigel Pharmaceuticals Inc.	U.S.	RIGL	Health Care	Health Care	1.00	0.85%
Newport Corp.	U.S.	NEWP	Industrials	Industrial Goods & Services	1.00	0.84%
Shuffle Master Inc.	U.S.	SHFL	Consumer Services	Travel & Leisure	1.00	0.83%
La-Z-Boy Inc.	U.S.	LZB	Consumer Goods	Personal & Household Goods	1.00	0.83%
Navigant Consulting Inc.	U.S.	NCI	Industrials	Industrial Goods & Services	1.00	0.81%
Wright Medical Group Inc.	U.S.	WMGI	Health Care	Health Care	1.00	0.81%
Western Alliance Bancorp.	U.S.	WAL	Financials	Banks	1.00	0.79%
Boston Private Financial Holdings Inc.	U.S.	BPFH	Financials	Banks	1.00	0.78%

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Quick Facts

Component Number	Variable
Weighting	Float-adjusted market capitalization
Review Frequency	Annually, in August
Base Value/Base Date	100 as of August 31, 1992
Calculation Frequency	Every 15 seconds during U.S. stock exchange trading hours
Dividend Treatment	Price return and total return versions are available. The total return version of the index is calculated with gross dividends reinvested.
Estimated Back-Tested History Availability	Available daily back to January 1, 1999 and monthly back to August 31, 1992
Date of Introduction	June 27, 2005

For more information on the Dow Jones Select MicroCap IndexSM,
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Learn more at www.djindexes.com.

All information as of January 31, 2012

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