

Dow Jones U.S. Large-Cap Total Stock Market IndexSM

Fact Sheet

Stated Objective

To provide a comprehensive measure of large-cap U.S. equity securities.

Key Features

- The index is a subset of the Dow Jones U.S. Total Stock Market IndexSM, which represents all U.S. equity issues with readily available prices.
- The index includes the 750 largest stocks in the Dow Jones U.S. Total Stock Market IndexSM, based on full market capitalization rankings.
- The Dow Jones U.S. Large-Cap Total Stock Market IndexSM was first calculated on February 28, 2005.

Descriptive Statistics

	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
Dow Jones U.S. Large-Cap TSM Index	748	13,939.9	12,861.2	17.2	7.2	423.2	0.2	3.29	0.00

Data calculated as of January 31, 2012.

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

Performance

	Total Return (%)				Annualized Total Return (%)			
	1-Month	3-Month	YTD	2011	1-Year	3-Year	5-Year	10-Year
Dow Jones U.S. Large-Cap TSM Index	4.79	5.50	4.79	1.71	4.09	19.54	0.66	4.06

Data calculated as of January 31, 2012.

Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
18.59	12.46	17.75	12.34	2.12	2.06	1.33	8.31

Data calculated in USD as of January 31, 2012.

Symbols

Index Name	Suggested Symbol	Bloomberg	Bridge	Comstock	Reuters	Thomson	Thomson GlobalTopic	Telekurs
Dow Jones U.S. Large-Cap Total Stock Market - Total Return	DWLT	DWLT	US&DWLT	DWLT	.DWLT	.DIWLT	DIWLT.CT	DWLT
Dow Jones U.S. Large-Cap Total Stock Market - Price Return	DWL	DWL	US&DWL	DWL	.DWL	.DADWL	DADWL .CT	DWL

Sector Allocation

Technology	16.85%
Financials	15.43%
Consumer Services	12.38%
Industrials	12.07%
Oil & Gas	11.39%
Health Care	10.93%
Consumer Goods	10.85%
Utilities	3.81%
Basic Materials	3.48%
Telecommunications	2.80%

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 (%)
Apple Inc.	U.S.	AAPL	Technology	Technology	1.00	3.29%
Exxon Mobil Corp.	U.S.	XOM	Oil & Gas	Oil & Gas	1.00	3.12%
International Business Machines Corp.	U.S.	IBM	Technology	Technology	1.00	1.77%
Microsoft Corp.	U.S.	MSFT	Technology	Technology	0.89	1.72%
Chevron Corp.	U.S.	CVX	Oil & Gas	Oil & Gas	1.00	1.61%
General Electric Co.	U.S.	GE	Industrials	Industrial Goods & Services	1.00	1.54%
Johnson & Johnson	U.S.	JNJ	Health Care	Health Care	1.00	1.40%
AT&T Inc.	U.S.	T	Telecommunications	Telecommunications	1.00	1.36%
Procter & Gamble Co.	U.S.	PG	Consumer Goods	Personal & Household Goods	1.00	1.35%
Pfizer Inc.	U.S.	PFE	Health Care	Health Care	1.00	1.28%

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Quick Facts

Component Number	Variable
Weighting	Float-adjusted market capitalization
Review Frequency	Composition rebalanced semiannually after the close of trading on the third Friday of the month in March and September. Stocks are added/deleted monthly as the Dow Jones U.S. Total Stock Market Index SM is updated.
Base Value/Base Date	1000 as of December 31, 1991
Calculation Frequency	Every 15 seconds during U.S. 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 December 31, 1991
Date of Introduction	February 28, 2005

For more information on the Dow Jones U.S. Large-Cap Total Stock Market IndexSM,
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Learn more at www.djindexes.com.

All information as of January 31, 2012

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