

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

Fact Sheet

Stated Objective

To provide a comprehensive measure of mid-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 represents the largest 500 stocks in the Dow Jones U.S. Total Stock Market IndexSM after the top 500, based on full market capitalization rankings.
- The Dow Jones U.S. Mid-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. Mid-Cap TSM Index	489	1,759.1	1,593.7	3.3	3.1	9.5	0.2	0.59	0.02

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. Mid-Cap TSM Index	6.58	6.54	6.58	-0.67	3.23	27.36	3.64	8.09

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				
26.75	14.62	20.41	13.80	1.94	1.49	1.08	8.37

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. Mid-Cap Total Stock Market - Total Return	DWMT	DWMT	US&DWMT	DWMT	.DWMT	.DJWMT	DJWMT .CT	DWMT
Dow Jones U.S. Mid-Cap Total Stock Market - Price Return	DWM	DWM	us&DWM	DWM	.DWM	.DADMC	DADMC .CT	DWM

Sector Allocation

Industrials	21.46%
Financials	20.95%
Consumer Services	11.35%
Technology	10.33%
Consumer Goods	9.10%
Health Care	7.09%
Utilities	6.62%
Basic Materials	6.25%
Oil & Gas	5.77%
Telecommunications	1.07%

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 (%)
Liberty Media Corp. Capital	U.S.	LMCA	Consumer Services	Media	0.90	0.59%
Seagate Technology Inc.	U.S.	STX	Technology	Technology	1.00	0.56%
United Continental Holdings Inc.	U.S.	UAL	Consumer Services	Travel & Leisure	1.00	0.48%
Celanese Corp. Series A	U.S.	CE	Basic Materials	Chemicals	1.00	0.48%
Ametek Inc.	U.S.	AME	Industrials	Industrial Goods & Services	1.00	0.47%
Kansas City Southern	U.S.	KSU	Industrials	Industrial Goods & Services	1.00	0.47%
Digital Realty Trust Inc.	U.S.	DLR	Financials	Real Estate	1.00	0.47%
Macerich Co.	U.S.	MAC	Financials	Real Estate	1.00	0.45%
Textron Inc.	U.S.	TXT	Industrials	Industrial Goods & Services	1.00	0.44%
Pall Corp.	U.S.	PLL	Industrials	Industrial Goods & Services	1.00	0.43%

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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. Mid-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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