

# Dow Jones U.S. Small-Cap Total Stock Market Index<sup>SM</sup>

## Fact Sheet

### Stated Objective

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

### Key Features

- The index is a subset of the Dow Jones U.S. Total Stock Market Index<sup>SM</sup>, which represents all U.S. equity issues with readily available prices.
- The index represents the largest 1,750 stocks in the Dow Jones U.S. Total Stock Market Index<sup>SM</sup> after the top 750, based on full market capitalization rankings.
- The Dow Jones U.S. Small-Cap Total Stock Market Index<sup>SM</sup> 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. Small-Cap TSM Index	1736	1,839.0	1,589.4	0.9	0.7	4.4	0.0	0.28	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. Small-Cap TSM Index	6.96	6.35	6.96	-2.91	3.00	27.84	3.23	8.26

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				
40.75	17.52	19.27	14.89	1.91	1.29	0.93	9.12

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. Small-Cap Total Stock Market Index - Total Return	DWST	DWST	US&DWST	DWST	.DWST	.DIWST	DIWST .CT	DWST
Dow Jones U.S. Small-Cap Total Stock Market Index - Price Return	DWS	DWS	US&DWSS	DWS	.DWSS	.DADWS	DADWS .CT	DWS

## Sector Allocation

Financials	20.42%
Industrials	20.14%
Technology	13.42%
Consumer Services	12.78%
Health Care	11.33%
Consumer Goods	7.52%
Oil & Gas	5.74%
Basic Materials	4.94%
Utilities	2.90%
Telecommunications	0.81%

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](http://www.djindexes.com).

## Top Components

Company	Country	ISIN/Ticker	Industry	Supersector	Float Factor	Adjusted Weight (%)
VeriFone Systems Inc.	U.S.	PAY	Technology	Technology	1.00	0.28%
Rock-Tenn Co. Cl A	U.S.	RKT	Industrials	Industrial Goods & Services	1.00	0.28%
Panera Bread Co.	U.S.	PNRA	Consumer Services	Travel & Leisure	1.00	0.28%
Polaris Industries Inc.	U.S.	PII	Consumer Goods	Personal & Household Goods	0.94	0.26%
Oil States International Inc.	U.S.	OIS	Oil & Gas	Oil & Gas	1.00	0.26%
BioMarin Pharmaceutical Inc.	U.S.	BMRN	Health Care	Health Care	1.00	0.26%
Foot Locker Inc.	U.S.	FL	Consumer Services	Retail	1.00	0.26%
BE Aerospace Inc.	U.S.	BEAV	Industrials	Industrial Goods & Services	0.94	0.26%
Micros Systems Inc.	U.S.	MCRS	Technology	Technology	1.00	0.25%
Signet Jewelers Ltd.	U.S.	SIG	Consumer Services	Retail	1.00	0.25%

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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 <sup>SM</sup> 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. Small-Cap Total Stock Market Index<sup>SM</sup>,  
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Learn more at [www.djindexes.com](http://www.djindexes.com).

All information as of January 31, 2012

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