

Dow Jones U.S. Total Stock Market IndexSM

Fact Sheet

Stated Objective

To represent all U.S. equity issues with readily available prices.

Key Features

- To be included in the index, a security must be the primary equity issue of a U.S. company. Excluded are bulletin-board issues, because in general they do not have consistently readily available prices.
- Two versions of the index are maintained, one weighted by full market capitalization and the other weighted by float-adjusted market capitalization.
- The Dow Jones U.S. Total Stock Market IndexSM was first calculated on January 1, 1987.

Descriptive Statistics

	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
Dow Jones U.S. Total Stock Market Index	3740	15,902.7	14,549.2	3.9	0.4	423.2	0.0	2.91	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. Total Stock Market Index	5.06	5.62	5.06	1.08	3.90	20.44	0.86	4.51

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				
20.37	12.94	17.84	12.58	2.10	1.97	1.26	8.35

Data calculated in USD as of January 31, 2012.

Symbols

Index Name	Suggested Symbol	Bloomberg	Bridge	Reuters	Thomson	Telekurs
DJ U.S. TSM Index - Total Return	DWCFT	DWCFT	US&DWCFT	.DWCFT	.DICFT	DWCFT
DJ U.S. TSM Index - Price Return	DWCF	DWCF	US&DWCF	.DWCF	.DIWCF	.DIWCF

Sector Allocation

Technology	16.46%
Financials	16.06%
Industrials	12.97%
Consumer Services	12.40%
Health Care	11.03%
Oil & Gas	10.73%
Consumer Goods	10.46%
Utilities	3.69%
Basic Materials	3.64%
Telecommunications	2.57%

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	2.91%
Exxon Mobil Corp.	U.S.	XOM	Oil & Gas	Oil & Gas	1.00	2.76%
International Business Machines Corp.	U.S.	IBM	Technology	Technology	1.00	1.56%
Microsoft Corp.	U.S.	MSFT	Technology	Technology	0.89	1.52%
Chevron Corp.	U.S.	CVX	Oil & Gas	Oil & Gas	1.00	1.42%
General Electric Co.	U.S.	GE	Industrials	Industrial Goods & Services	1.00	1.36%
Johnson & Johnson	U.S.	JNJ	Health Care	Health Care	1.00	1.24%
AT&T Inc.	U.S.	T	Telecommunications	Telecommunications	1.00	1.20%
Procter & Gamble Co.	U.S.	PG	Consumer Goods	Personal & Household Goods	1.00	1.19%
Pfizer Inc.	U.S.	PFE	Health Care	Health Care	1.00	1.13%

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Quick Facts

Component Number	Variable
Weighting	Full and float-adjusted market capitalization
Review Frequency	Monthly, after the close of trading on the third Friday of the month
Base Value/Base Date	Price Return: 2434.95 as of January 1, 1987; Total Return: 5.67 as of January 1, 1987
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	Full market and float-adjusted market cap history available from January 1, 1987.
Date of Introduction	January 1, 1987

For more information on the Dow Jones U.S. Total Stock Market IndexSM,
email djindexsupport@djindexes.com
or call U.S. +1.609.520.7249 | Asia +86.10.5737.2634 | Europe +49.69.29.725.180
Learn more at www.djindexes.com.

All information as of January 31, 2012

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