

Dow Jones U.S. Total Stock Market IndexesSM: Size-Segment & Style Indexes

Fact Sheet

Stated Objective

To provide comprehensive coverage of distinct segments of the U.S. equity market.

Key Features

- The indexes are subsets of the Dow Jones U.S. Total Stock Market IndexSM, which represents all U.S. equity issues with readily available prices.
- Size-segments are defined based on full market capitalization rankings within the Dow Jones U.S. Total Stock Market IndexSM as follows:
 - Dow Jones U.S. Large-Cap Total Stock Market IndexSM: Stocks ranked 1-750
 - Dow Jones U.S. Mid-Cap Total Stock Market IndexSM: Stocks ranked 501-1000
 - Dow Jones U.S. Small-Cap Total Stock Market IndexSM: Stocks ranked 751-2500
 - Dow Jones U.S. Micro-Cap Total Stock Market IndexSM: Stocks ranked 2501+
- Six factors are used to determine whether a stock is designated as “growth” or “value.”
 - Projected price-to-earnings ratio (P/E)
 - Projected earnings growth
 - Price-to-book ratio (P/B)
 - Dividend yield
 - Trailing revenue growth
 - Trailing earnings growth

Descriptive Statistics

Index Name	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
DJ U.S. Large-Cap TSM Index	729	11,489.9	10,585.0	14.5	5.6	308.6	0.4	2.92	0.00
DJ U.S. Large-Cap Growth TSM Index	422	5,680.2	5,050.3	12.0	5.2	226.7	0.4	4.49	0.01
DJ U.S. Large-Cap Value TSM Index	307	5,809.7	5,534.7	18.0	6.3	308.6	0.5	5.58	0.01
DJ U.S. Mid-Cap TSM Index	480	1,351.1	1,222.1	2.5	2.4	7.7	0.3	0.63	0.03
DJ U.S. Mid-Cap Growth TSM Index	257	741.1	669.6	2.6	2.4	7.4	0.3	1.10	0.05
DJ U.S. Mid-Cap Value TSM Index	223	610.0	552.5	2.5	2.4	7.7	0.3	1.39	0.06
DJ U.S. Small-Cap TSM Index	1700	1,519.5	1,314.4	0.8	0.5	5.1	0.0	0.39	0.00
DJ U.S. Small-Cap Growth TSM Index	909	803.2	687.7	0.8	0.5	5.1	0.0	0.74	0.00

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DJ U.S. Small-Cap Value TSM Index	791	716.3	626.7	0.8	0.5	3.9	0.0	0.63	0.00
DJ U.S. Micro-Cap TSM Index	1751	137.4	110.1	0.1	0.0	0.6	0.0	0.54	0.00

Data calculated as of February 26, 2010.

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

Performance

Index Name	Total Return (%)				Annualized Total Return (%)			
	1-Month	3-Month	YTD	2009	1-Year	3-Year	5-Year	10-Year
DJ U.S. Large-Cap TSM Index	3.23	1.91	-0.30	26.98	53.36	-5.34	0.89	-0.33
DJ U.S. Large-Cap Growth TSM Index	4.09	3.35	-0.66	37.40	56.47	-2.01	2.42	-3.44
DJ U.S. Large-Cap Value TSM Index	2.44	0.62	0.03	17.21	50.67	-8.67	-0.74	3.01
DJ U.S. Mid-Cap TSM Index	4.83	7.44	0.78	44.56	74.10	-3.36	3.57	3.68
DJ U.S. Mid-Cap Growth TSM Index	5.22	7.84	0.06	55.55	75.38	-0.99	5.44	-0.86
DJ U.S. Mid-Cap Value TSM Index	4.34	6.97	1.66	32.04	72.52	-6.08	1.52	7.63
DJ U.S. Small-Cap TSM Index	4.90	9.72	1.59	41.93	79.89	-3.76	3.16	3.22
DJ U.S. Small-Cap Growth TSM Index	5.07	10.16	0.89	47.38	78.21	-2.91	3.57	-1.94
DJ U.S. Small-Cap Value TSM Index	4.71	9.26	2.37	36.83	81.68	-4.56	2.77	8.92
DJ U.S. Micro-Cap TSM Index	4.85	10.54	3.77	46.62	86.96	-8.93	-1.47	3.15

Data calculated as of February 26, 2010.

Fundamentals

P/E (Including Negative) P/E (Excluding Negative)

Index Name	P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
	Trailing	Projected	Trailing	Projected				
DJ U.S. Large-Cap TSM Index	17.41	13.12	16.22	13.33	2.14	1.92	0.91	8.15
DJ U.S. Large-Cap Growth TSM Index	18.45	14.75	17.75	14.76	2.73	0.93	0.76	11.33
DJ U.S. Large-Cap Value TSM Index	16.57	12.03	14.97	12.26	1.80	2.82	1.08	6.58
DJ U.S. Mid-Cap TSM Index	77.77	14.33	17.80	14.82	1.88	1.48	0.84	8.22
DJ U.S. Mid-Cap Growth TSM Index	21.65	15.18	18.25	15.30	2.44	0.49	1.04	9.57
DJ U.S. Mid-Cap Value TSM Index	NMF	13.63	17.11	14.18	1.50	2.68	0.69	7.20
DJ U.S. Small-Cap TSM Index	NMF	14.51	17.73	15.02	1.76	1.29	0.74	7.53
DJ U.S. Small-Cap Growth TSM Index	NMF	15.47	18.65	15.70	2.22	0.28	0.78	8.97
DJ U.S. Small-Cap Value TSM Index	NMF	13.77	16.84	14.25	1.48	2.41	0.71	6.96
DJ U.S. Micro-Cap TSM Index	NMF	14.03	16.92	14.61	1.52	0.87	0.46	6.32

Symbols

Index Name	Suggested Symbol	Bloomberg	Bridge	Comstock	Reuters	Thomson	Thomson GlobalTopic	Telekurs
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Total Return

DJ U.S. Large-Cap TSM Index	DWLT	DWLT	US&DWLT	DWLT	.DWLT	.DIWLT	DIWLT.CT	DWLT
DJ U.S. Large-Cap Growth TSM Index	DWLG	DWLG	US&DWLG	DWLG	.DWLG	.DIWLG	DIWLG.CT	DWLG
DJ U.S. Large-Cap Value TSM Index	DWLV	DWLV	US&DWLV	DWLV	.DWLV	.DJWLV	DJWLV.CT	DWLV
DJ U.S. Mid-Cap TSM Index	DWMT	DWMT	US&DWMT	DWMT	.DWMT	.DJWMT	DJWMT.CT	DWMT
DJ U.S. Mid-Cap Growth TSM Index	DWMTG	DWMTG	US&DWMTG	DWMTG	.DWMTG	.DJWMTG	DJWMTG.CT	DWMTG
DJ U.S. Mid-Cap Value TSM Index	DWMTV	DWMTV	US&DWMTV	DWMTV	.DWMTV	.DJWMTV	DJWMTV.CT	DWMTV
DJ U.S. Small-Cap TSM Index	DWST	DWST	US&DWST	DWST	.DWST	.DIWST	DIWST.CT	DWST
DJ U.S. Small-Cap Growth TSM Index	DWSTG	DWSTG	US&DWSTG	DWSTG	.DWSTG	.DJSTG	DJSTG.CT	DWSTG
DJ U.S. Small-Cap Value TSM Index	DWSTV	DWSTV	US&DWSTV	DWSTV	.DWSTV	.DJSTV	DJSTV.CT	DWSTV
DJ U.S. Micro-Cap TSM Index	DWMIT	DWMIT	US&DWMIT	DWMIT	.DWMIT	.DIMIT	DIMIT.CT	DWMIT

Price Return

DJ U.S. Large-Cap TSM Index	DWL	DWL	US&DWL	DWL	.DWL	.DADWL	DADWL.CT	DWL
DJ U.S. Large-Cap Growth TSM Index	DWLG	DWLG	US&DWLG	DWLG	.DWLG	.DADLG	DADLG.CT	DWLG
DJ U.S. Large-Cap Value TSM Index	DWLV	DWLV	US&DWLV	DWLV	.DWLV	.DADLV	DADLV.CT	DWLV
DJ U.S. Mid-Cap TSM Index	DWM	DWM	us&DWM	DWM	.DWM	.DADMC	DADMC.CT	DWM
DJ U.S. Mid-Cap Growth TSM Index	DWMTG	DWMTG	us&DWMTG	DWMTG	.DWMTG	.DADMTG	DADMTG.CT	DWMTG
DJ U.S. Mid-Cap Value TSM Index	DWMTV	DWMTV	us&DWMTV	DWMTV	.DWMTV	.DADMTV	DADMTV.CT	DWMTV
DJ U.S. Small-Cap TSM Index	DWS	DWS	US&DWSS	DWS	.DWSS	.DADWS	DADWS.CT	DWS
DJ U.S. Small-Cap Growth TSM Index	DWSTG	DWSTG	US&DWSTG	DWSTG	.DWSTG	.DADSTG	DADSTG.CT	DWSTG
DJ U.S. Small-Cap Value TSM Index	DWSTV	DWSTV	US&DWSTV	DWSTV	.DWSTV	.DADSTV	DADSTV.CT	DWSTV
DJ U.S. Micro-Cap TSM Index	DWMI	DWMI	US&DWMI	DWMI	.DWMI	.DADWM	DADWM.CT	DWMI

Quick Facts

Component Number	Variable
Weighting	Float-adjusted market capitalization
Review Frequency	Quarterly to coincide with the review of shares and float factors for the Dow Jones U.S. Total Stock Market Index SM . Corporate actions such as spinoffs may require immediate changes in industry group membership.
Base Value/Base Date	Price Return:1000 as of December 31, 1991
Calculation Frequency	Size-Segment Indexes: Every 15 seconds during U.S. trading hours; Style Indexes: Summary Only
History Availability	Back-tested data available daily from December 31, 1998 and monthly from December 31, 1991.
Date of Introduction	February 28, 2005

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Learn more at www.djindexes.com.

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To the extent information for this Index for the period prior to its initial publication 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 launch will be based on back-testing. Back-tested 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.