

# Dow Jones U.S. Total Stock Market Indexes<sup>SM</sup>: 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 Index<sup>SM</sup>, 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 Index<sup>SM</sup> as follows:
  - Dow Jones U.S. Large-Cap Total Stock Market Index<sup>SM</sup>: Stocks ranked 1-750
  - Dow Jones U.S. Mid-Cap Total Stock Market Index<sup>SM</sup>: Stocks ranked 501-1000
  - Dow Jones U.S. Small-Cap Total Stock Market Index<sup>SM</sup>: Stocks ranked 751-2500
  - Dow Jones U.S. Micro-Cap Total Stock Market Index<sup>SM</sup>: 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
- The size-segment and style indexes were first calculated on February 28, 2005.

### 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	748	13,939.9	12,861.2	17.2	7.2	423.2	0.2	3.29	0.00
DJ U.S. Large-Cap Growth TSM Index	422	6,992.8	6,253.1	14.8	7.0	423.2	0.2	6.77	0.00
DJ U.S. Large-Cap Value TSM Index	326	6,947.1	6,608.1	20.3	7.5	401.4	0.2	6.07	0.00
DJ 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
DJ U.S. Mid-Cap Growth TSM Index	261	987.2	871.9	3.3	3.2	9.5	0.2	1.08	0.03
DJ U.S. Mid-Cap Value TSM Index	228	771.9	721.7	3.2	3.0	8.9	0.7	1.23	0.09
DJ 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

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DJ U.S. Small-Cap Growth TSM Index	901	946.4	793.9	0.9	0.6	4.4	0.0	0.56	0.00
DJ U.S. Small-Cap Value TSM Index	835	892.6	795.5	1.0	0.7	4.4	0.0	0.55	0.00
DJ U.S. Micro-Cap TSM Index	1256	123.8	98.6	0.1	0.0	1.7	0.0	1.72	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

Index Name	Total Return (%)				Annualized Total Return (%)			
	1-Month	3-Month	YTD	2011	1-Year	3-Year	5-Year	10-Year
DJ U.S. Large-Cap TSM Index	4.79	5.50	4.79	1.71	4.09	19.54	0.66	4.06
DJ U.S. Large-Cap Growth TSM Index	7.32	5.88	7.32	-0.56	4.13	21.78	3.04	3.86
DJ U.S. Large-Cap Value TSM Index	2.51	5.13	2.51	3.79	3.99	17.35	-1.74	4.20
DJ U.S. Mid-Cap TSM Index	6.58	6.54	6.58	-0.67	3.23	27.36	3.64	8.09
DJ U.S. Mid-Cap Growth TSM Index	7.79	6.80	7.79	-0.55	4.20	30.54	5.97	9.12
DJ U.S. Mid-Cap Value TSM Index	5.15	6.22	5.15	-0.98	1.93	23.40	0.85	6.58
DJ U.S. Small-Cap TSM Index	6.96	6.35	6.96	-2.91	3.00	27.84	3.23	8.26
DJ U.S. Small-Cap Growth TSM Index	6.87	5.11	6.87	-2.09	3.37	29.86	4.64	7.92
DJ U.S. Small-Cap Value TSM Index	7.06	7.62	7.06	-3.97	2.43	25.63	1.74	8.44
DJ U.S. Micro-Cap TSM Index	9.62	9.42	9.62	-11.33	-3.62	25.90	-1.73	7.69

Data calculated as of January 31, 2012.

## 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	18.59	12.46	17.75	12.34	2.12	2.06	1.33	8.31
DJ U.S. Large-Cap Growth TSM Index	21.20	13.64	20.23	13.56	2.84	1.12	1.54	10.21
DJ U.S. Large-Cap Value TSM Index	16.65	11.52	15.89	11.36	1.71	2.95	1.18	7.06
DJ U.S. Mid-Cap TSM Index	26.75	14.62	20.41	13.80	1.94	1.49	1.08	8.37
DJ U.S. Mid-Cap Growth TSM Index	28.43	16.00	22.19	15.15	2.47	0.62	1.19	11.01
DJ U.S. Mid-Cap Value TSM Index	24.96	13.23	18.55	12.46	1.55	2.55	0.97	6.49
DJ U.S. Small-Cap TSM Index	40.75	17.52	19.27	14.89	1.91	1.29	0.93	9.12
DJ U.S. Small-Cap Growth TSM Index	45.49	19.52	21.08	16.02	2.58	0.34	1.09	10.22
DJ U.S. Small-Cap Value TSM Index	36.91	15.90	17.74	13.93	1.52	2.25	0.82	8.23
DJ U.S. Micro-Cap TSM Index	NMF	66.49	12.01	20.29	1.97	0.97	0.72	4.89

Data calculated as of January 31, 2012.

## 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 <sup>SM</sup> . 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
Dividend Treatment	Price return and total return versions are available. The total return versions of the indexes are calculated with gross dividends reinvested.
Estimated Back-Tested History Availability	Back-tested data available daily from December 31, 1998 and monthly from December 31, 1991.
Date of Introduction	February 28, 2005

For more information on the Dow Jones U.S. Total Stock Market Indexes<sup>SM</sup>,  
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