

Dow Jones Select MicroCap IndexSM

Fact Sheet

Stated Objective

To represent micro-cap stocks trading on the New York Stock Exchange (NYSE), NYSE Alternext (formerly American S.E.) and Nasdaq that are comparatively liquid and have strong fundamentals relative to the micro-cap segment as a whole.

Key Features

- Covers securities whose market capitalizations fall within a range defined by the bottom two deciles of NYSE stocks.
- Stocks are screened based on market capitalization, trading volume, and financial indicators that include trailing P/E ratio, trailing price/sales ratio, per-share profit change for the previous quarter, operations profit margin and six-month total return.

Descriptive Statistics

Currency	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
USD	254	85.1	74.8	0.3	0.3	0.6	0.1	0.82	0.11

Data calculated as of September 30, 2008.

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

Performance

Currency	Total Return (%)			Annualized Total Return (%)				
	3-Month	YTD	2007	1-Year	3-Year	5-Year	10-Year	Since Inception*
USD	1.01	-11.08	-5.29	-17.45	0.35	7.84	15.21	17.16

Data calculated as of September 30, 2008.

The Dow Jones Select MicroCap IndexSM was first published in June 2005. To the extent this document includes information for the index for the period prior to its initial publication date, such information is back-tested (i.e., calculations of how the index might have performed during that time period if the index had existed). And the comparisons, assertions and conclusions regarding the performance of the index during such time period are based on back-testing. Back-tested information is purely hypothetical and is provided in this document 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 not indicative of future results.

*Inception date: August 31, 1992.

Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
14.03	12.54	14.09	12.54	1.57	1.68	0.68	7.77

Data calculated in USD as of September 30, 2008.

Symbols

	Total Return USD	Price Return USD
Suggested Symbol	DJSMT	DJSM
ISIN	N/A	N/A
Bloomberg	DJSMT	DJSM
Bridge	US&DJSMT	US&DJSM
Comstock	DJSMT	DJSM
Reuters	.DJSMT	.DJSM
Thomson	.DASMT	.DASM
Thomson GlobalTopic	N/A	N/A
Telekurs	N/A	N/A

Sector Allocation

Industrials	28.79%
Financials	25.12%
Consumer Services	15.77%
Technology	8.35%
Consumer Goods	6.72%
Health Care	6.04%
Basic Materials	3.31%
Oil & Gas	3.25%
Telecommunications	1.53%
Utilities	1.11%

Data calculated in USD as of September 30, 2008.

Sectors based on the ten industries defined by the Industry Classification Benchmark (ICB). For more information, see www.icbenchmark.com.

Top 10 Components

Company	Country	ISIN	Industry	Supersector	Float Factor	Adjusted Weight (%)
Jos. A. Bank Clothiers Inc.	U.S.	US4808381010	Consumer Services	Retail	1.00	0.82%
Greatbatch Inc.	U.S.	US39153L1061	Industrials	Industrial Goods & Services	1.00	0.75%
Tennant Co.	U.S.	US8803451033	Industrials	Industrial Goods & Services	0.89	0.75%
Texas Capital Bancshares Inc.	U.S.	US88224Q1076	Financials	Banks	1.00	0.74%
First Financial Bancorp (Ohio)	U.S.	US3202091092	Financials	Banks	1.00	0.73%
Towne Bank	U.S.	US89214P1093	Financials	Banks	1.00	0.71%
Harleysville National Corp.	U.S.	US4128501099	Financials	Banks	1.00	0.71%
American Science & Engineering Inc.	U.S.	US0294291077	Industrials	Industrial Goods & Services	1.00	0.70%
Interline Brands Inc.	U.S.	US4587431010	Industrials	Industrial Goods & Services	1.00	0.70%
Gibraltar Industries Inc.	U.S.	US3746891072	Industrials	Construction & Materials	0.94	0.70%

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Quick Facts

Component Number	Variable
Weighting	Float-adjusted market capitalization
Review Frequency	Annually, in August
Base Value/Base Date	100 as of August 31, 1992
Calculation Frequency	Every 15 seconds during U.S. stock exchange trading hours
History Availability	Available daily back to January 1, 1999 and monthly back to August 31, 1992
Date of Introduction	June 2005

For more information on the Dow Jones Select MicroCap IndexSM, email djindexsupport@dowjones.com or call 609-520-7249. Learn more at www.djindexes.com.

All information as of September 30, 2008

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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.