

Methodology

Introduction

The Dow Jones Select MicroCap IndexSM is designed to represent U.S.-traded microcap stocks that are comparatively liquid and have strong fundamentals relative to the microcap segment as a whole.

Index Universe

All stocks traded on the NYSE are ranked by full market capitalization, and then are divided into deciles containing equal numbers of securities. Deciles nine and ten are defined as microcaps. All stocks in the Dow Jones U.S. Total Stock Market IndexSM whose market capitalizations are within or below the microcap range defined by the NYSE stocks are included in the selection universe.

Stock Selection

The index composition is determined by selecting stocks from the universe based on size, trading volume and financial indicators.

- 1 Eliminated from the selection universe are any securities that do not meet all three of the following criteria:
 - Within the top 1,000 stocks by full market capitalization
 - Within the top 1,000 stocks by three-month dollar volume
 - Within the top 1,500 stocks by one-month dollar volume
- 2 Excluded are stocks that rank within the bottom 20% of the filtered selection universe based on any one of the following factors:
 - Trailing P/E ratio (highest are excluded)
 - Trailing price/sales ratio (highest are excluded)
 - Per-share profit change for the previous quarter (lowest are excluded)
 - Operating profit margin (lowest are excluded)
 - Six-month total return (lowest are excluded)

Individual securities for which financial ratios or return data are not available are not subjected to the corresponding screens.

Review Frequency

The index composition is reviewed annually, and is implemented after the close of trading on the third Friday in August. Shares and float factors are updated quarterly, in March, June, September and December. The index is also reviewed on an ongoing basis to account for corporate actions such as mergers, delistings or bankruptcies.

Weighting

The index is weighted based on float-adjusted market capitalization back to May 3, 2004. Prior to that date the index is weighted based on full market capitalization.

Historical Data Availability

Calculation of the Dow Jones Select MicroCap IndexSM began on June 27, 2005. Real index history is available daily from this date forward. Back-tested historical data have been calculated daily back to August 31, 1992, the date at which the index base value is set at 100.

Estimated back-tested historical data represents calculations of how the index might have performed in the past if it had existed. Back-tested performance information is purely hypothetical and is 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. Index performance is not the same as fund performance as it does not reflect management and other fees.

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

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