

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

Methodology

Dow Jones U.S. Large-Cap Total Stock Market IndexSM

Dow Jones U.S. Mid-Cap Total Stock Market IndexSM

Dow Jones U.S. Small-Cap Total Stock Market IndexSM

Introduction

The size-segment indexes within the Dow Jones U.S. Total Stock Market IndexSM family are designed to provide comprehensive coverage of distinct segments of the U.S. equity market.

Index Universe

The size-segment indexes are subsets of the Dow Jones U.S. Total Stock Market IndexSM.

To be included in the index universe, an issue must be all of the following:

- An equity issue: a common stock or REIT.
- The security of a U.S. company. (For U.S. company definition, see the Guide to the Dow Jones U.S. Total Stock Market Indexes at www.djindexes.com)
- Bulletin-board issues are not added to the indexes because they generally do not have consistently readily available prices. The company's primary issue for index valuation is determined based on the following criteria:
 - Market capitalization
 - Trading volume
 - Institutional holdings
 - Conversion rules (for companies with multiple share classes)

Stock Selection

The index universe is ranked by full market capitalization and stocks are selected for size-segment indexes as follows, beginning with the large-cap index:

Large-Cap Index

- 1 Stocks ranked 1-600 are assigned to the Dow Jones U.S. Large-Cap Total Stock Market IndexSM.
- 2 Current components ranked 900 or higher are selected, in descending market capitalization order, until the index contains 750 stocks.
- 3 Stocks ranked below 900 are removed from the index.
- 4 If the index does not yet contain 750 stocks, the largest noncomponent stocks are added in descending market cap order until the target component number is reached.

Small-Cap Index

- 1 All Dow Jones U.S. Total Stock Market IndexSM components not selected for the large-cap index ranked 2,000 or higher are assigned to the small-cap index.
- 2 Current small-cap components ranked 3,000 or higher are selected, in descending market capitalization order, until the index contains 1,750 stocks.
- 3 If the index does not yet contain 1,750 stocks, the largest noncomponent stocks are added until the target component number is reached.

Mid-Cap Index

- 1 The Dow Jones U.S. Mid-Cap Total Stock Market IndexSM consists of 500 stocks, selected using the following buffer rules:
 - Current mid-cap index components ranked between 401 and 1,100 are assigned to the index.
 - If the index does not yet contain 500 stocks, stocks are selected from the list of noncomponent stocks ranked 501 and higher, which are added in descending market-cap order until the target component number is reached.

Review Frequency

The index compositions are rebalanced semiannually after the close of trading on the third Friday of the month in March and September. Stocks are added and/or deleted monthly as the Dow Jones U.S. Total Stock Market IndexSM is updated.

Weighting

The indexes are weighted based on float-adjusted market capitalization.

Historical Data Availability

Calculation of the size-segment indexes began on February 28, 2005. Real index history is available daily from this date forward. Back-tested historical data have been calculated daily back to December 31, 1991, the date at which each index's base value is set at 1000.

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 Total Stock Market IndexesSM**, email djindexsupport@dowjones.com or call U.S. +1.609.520.7249; Asia +86.10.8400.7774; Europe +49.69.29.725.180. Learn more at www.djindexes.com.

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