

Dow Jones Wilshire Size/Style Indexes: Fundamental Characteristics by Industry

As of 03/30/2009*

Dow Jones Wilshire 5000

<i>Industry</i>	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	239.1	2.85%	164	3.28%	12.15	1.27	21.15%	17.77%	10.01%
Consumer Goods	885.9	10.56%	373	3.52%	12.33	2.04	8.03%	10.25%	10.12%
Consumer Services	987.0	11.76%	525	1.79%	12.42	1.22	12.97%	15.61%	12.06%
Financials	1,094.9	13.05%	954	4.11%	11.53	0.63	12.83%	17.27%	10.21%
Health Care	1,184.1	14.11%	619	2.42%	11.12	2.43	6.51%	17.56%	10.87%
Industrials	995.2	11.86%	759	3.76%	10.22	1.45	15.77%	13.02%	11.49%
Oil & Gas	1,027.2	12.24%	290	2.76%	11.58	1.64	34.52%	25.45%	8.21%
Technology	1,309.2	15.60%	636	1.18%	14.68	2.37	22.23%	23.36%	12.76%
Telecommunications	288.2	3.44%	55	5.95%	13.44	1.37	1.27%	16.21%	6.04%
Utilities	373.7	4.45%	111	5.06%	10.17	1.35	8.95%	12.60%	7.54%
TOTAL	8,390.3	100%	4,486	2.95%	11.88	1.42	15.71%	17.64%	10.56%
<i>Valid Item Weight</i>	<i>100.00%</i>	<i>100.00%</i>	<i>100.00%</i>	<i>100.00%</i>	<i>98.89%</i>	<i>95.73%</i>	<i>95.20%</i>	<i>97.68%</i>	<i>93.97%</i>

Dow Jones Wilshire 5000 (Full-Cap)

<i>Industry</i>	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	286.1	3.11%	164	3.17%	11.88	1.37	23.29%	20.18%	9.98%
Consumer Goods	971.5	10.56%	373	3.45%	12.34	2.02	8.05%	10.39%	10.17%
Consumer Services	1,167.3	12.68%	525	1.73%	12.67	1.26	12.99%	15.82%	12.07%
Financials	1,269.3	13.79%	954	3.85%	11.63	0.65	13.17%	17.48%	10.67%
Health Care	1,216.6	13.22%	619	2.39%	11.24	2.41	6.61%	19.00%	10.93%
Industrials	1,090.3	11.85%	759	3.69%	10.32	1.47	15.47%	13.26%	11.56%
Oil & Gas	1,089.4	11.84%	290	2.92%	11.60	1.62	34.00%	26.95%	8.44%
Technology	1,420.3	15.43%	636	1.12%	14.89	2.38	23.37%	25.82%	12.96%
Telecommunications	296.5	3.22%	55	5.83%	13.60	1.37	1.89%	16.34%	6.26%
Utilities	384.9	4.18%	111	5.05%	10.20	1.35	9.00%	12.75%	7.61%
TOTAL	9,202.8	100%	4,486	2.88%	11.99	1.43	15.92%	18.52%	10.75%
<i>Valid Item Weight</i>	<i>100.00%</i>	<i>100.00%</i>	<i>100.00%</i>	<i>100.00%</i>	<i>98.57%</i>	<i>94.96%</i>	<i>94.18%</i>	<i>97.23%</i>	<i>92.99%</i>

* Includes end of day component changes to the index

Dow Jones Wilshire Size/Style Indexes: Fundamental Characteristics by Industry

As of 03/30/2009*

Dow Jones Wilshire 4500									
<i>Industry</i>	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	68.6	4.23%	140	2.63%	8.72	1.14	21.06%	24.92%	9.69%
Consumer Goods	106.7	6.58%	313	1.42%	12.26	1.10	8.61%	18.21%	12.86%
Consumer Services	185.0	11.41%	456	0.90%	13.71	1.02	10.11%	23.98%	14.83%
Financials	403.0	24.86%	873	3.83%	12.73	0.83	6.50%	18.87%	10.77%
Health Care	161.3	9.95%	570	0.22%	29.87	1.88	8.08%	36.70%	19.37%
Industrials	273.4	16.86%	681	1.49%	11.07	1.26	16.44%	19.10%	12.98%
Oil & Gas	146.6	9.04%	255	4.43%	11.04	1.10	18.16%	65.73%	12.48%
Technology	172.9	10.67%	576	0.44%	23.67	1.27	10.90%	28.72%	15.18%
Telecommunications	21.2	1.31%	46	1.32%	71.57	1.30	17.19%	26.58%	19.54%
Utilities	76.8	4.74%	76	4.41%	10.59	1.23	10.32%	16.31%	8.19%
TOTAL	1,621.3	100%	3,986	2.21%	13.48	1.12	11.68%	26.05%	13.42%
Valid Item Weight	100.00%	100.00%	100.00%	99.99%	95.46%	84.87%	83.92%	92.95%	76.46%

* Includes end of day component changes to the index

Dow Jones Wilshire Size/Style Indexes: Fundamental Characteristics by Industry

As of 03/30/2009*

Dow Jones Wilshire 2500									
<i>Industry</i>	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	237.6	2.85%	119	3.29%	12.16	1.28	21.25%	17.50%	10.00%
Consumer Goods	881.4	10.59%	212	3.53%	12.31	2.08	8.07%	10.23%	10.11%
Consumer Services	981.1	11.79%	313	1.80%	12.40	1.23	13.04%	15.59%	12.05%
Financials	1,076.6	12.93%	493	4.09%	11.48	0.63	12.99%	17.21%	10.21%
Health Care	1,173.4	14.10%	277	2.44%	10.98	2.46	6.47%	17.47%	10.85%
Industrials	985.2	11.84%	449	3.79%	10.20	1.47	15.85%	12.98%	11.46%
Oil & Gas	1,024.2	12.31%	194	2.76%	11.58	1.64	34.59%	25.33%	8.21%
Technology	1,298.3	15.60%	303	1.18%	14.61	2.42	22.34%	23.37%	12.73%
Telecommunications	287.5	3.45%	34	5.96%	13.42	1.38	1.24%	16.20%	6.04%
Utilities	372.7	4.48%	94	5.06%	10.17	1.35	8.97%	12.62%	7.54%
TOTAL	8,323.8	100%	2,488	2.96%	11.83	1.43	15.79%	17.59%	10.55%
<i>Valid Item Weight</i>	<i>100.00%</i>	<i>100.00%</i>	<i>100.00%</i>	<i>100.00%</i>	<i>99.22%</i>	<i>95.76%</i>	<i>95.23%</i>	<i>97.71%</i>	<i>94.46%</i>

* Includes end of day component changes to the index

Dow Jones Wilshire Size/Style Indexes: Fundamental Characteristics by Industry

As of 03/30/2009*

Dow Jones Wilshire Large-Cap

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	204.4	2.72%	37	3.29%	12.53	1.41	22.69%	18.05%	10.19%
Consumer Goods	818.5	10.88%	72	3.64%	12.18	2.31	8.38%	9.64%	9.91%
Consumer Services	884.5	11.75%	98	1.82%	12.19	1.26	13.39%	15.21%	11.85%
Financials	903.7	12.01%	121	3.70%	11.06	0.62	14.68%	17.23%	10.38%
Health Care	1,088.8	14.47%	77	2.61%	10.43	2.52	6.25%	15.87%	10.37%
Industrials	834.9	11.10%	120	4.15%	10.05	1.59	15.53%	11.60%	11.16%
Oil & Gas	975.8	12.97%	71	2.67%	11.73	1.71	35.01%	24.53%	8.09%
Technology	1,186.3	15.77%	77	1.28%	14.20	2.64	23.36%	22.55%	12.54%
Telecommunications	281.4	3.74%	16	6.03%	13.26	1.37	0.90%	16.26%	5.88%
Utilities	340.9	4.53%	55	5.01%	10.05	1.37	9.29%	12.74%	7.62%
TOTAL	7,524.7	100%	744	2.98%	11.62	1.51	16.32%	16.97%	10.34%
Valid Item Weight	100.00%	100.00%	100.00%	100.00%	99.74%	96.03%	95.54%	97.91%	96.11%

Dow Jones Wilshire Large-Cap Growth

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	131.5	3.64%	23	1.72%	12.41	2.07	23.36%	23.43%	12.09%
Consumer Goods	251.7	6.97%	24	2.18%	13.58	3.19	14.01%	13.67%	12.34%
Consumer Services	728.2	20.17%	80	1.65%	12.87	1.70	14.64%	16.63%	12.47%
Financials	278.0	7.70%	32	1.54%	15.02	1.67	27.10%	20.94%	15.02%
Health Care	499.9	13.85%	59	0.46%	11.61	2.40	13.04%	26.21%	14.70%
Industrials	362.1	10.03%	77	2.14%	11.69	2.14	19.55%	15.10%	12.89%
Oil & Gas	341.0	9.45%	47	1.55%	12.20	1.56	34.84%	36.85%	9.99%
Technology	957.1	26.51%	69	0.92%	14.36	2.62	26.05%	26.81%	13.21%
Telecommunications	18.9	0.52%	8	2.56%	24.74	1.28	24.74%	37.01%	17.16%
Utilities	37.1	1.03%	13	1.94%	8.19	1.12	22.34%	29.66%	13.16%
TOTAL	3,610.1	100%	432	1.37%	12.96	2.09	20.98%	23.05%	12.96%
Valid Item Weight	100.00%	100.00%	100.00%	100.00%	99.64%	95.05%	94.33%	98.57%	93.87%

Dow Jones Wilshire Large-Cap Value

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	72.9	1.86%	14	6.12%	12.75	0.89	21.40%	8.25%	6.98%
Consumer Goods	566.8	14.48%	48	4.29%	11.66	2.02	5.45%	7.57%	8.87%
Consumer Services	156.3	3.99%	18	2.59%	9.79	0.58	7.74%	8.73%	9.06%
Financials	625.7	15.98%	89	4.65%	9.90	0.54	11.74%	15.71%	9.01%
Health Care	588.9	15.04%	18	4.43%	9.59	2.63	0.34%	7.09%	6.72%
Industrials	472.8	12.08%	43	5.69%	9.07	1.32	12.56%	8.90%	9.85%
Oil & Gas	634.8	16.22%	24	3.27%	11.49	1.80	35.10%	17.84%	7.12%
Technology	229.2	5.85%	8	2.75%	13.53	2.71	12.23%	4.75%	9.77%
Telecommunications	262.5	6.71%	8	6.28%	12.88	1.38	-0.47%	14.76%	5.17%
Utilities	303.8	7.76%	42	5.38%	10.34	1.40	7.72%	10.76%	6.98%
TOTAL	3,914.6	100%	312	4.47%	10.61	1.20	12.12%	11.29%	8.03%
Valid Item Weight	100.00%	100.00%	100.00%	100.00%	99.82%	96.94%	96.66%	97.29%	98.17%

* Includes end of day component changes to the index

Dow Jones Wilshire Size/Style Indexes: Fundamental Characteristics by Industry

As of 03/30/2009*

Dow Jones Wilshire Mid-Cap

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	39.8	5.34%	27	3.52%	7.89	1.40	20.52%	22.09%	8.19%
Consumer Goods	50.8	6.81%	34	2.72%	15.36	1.03	4.48%	8.50%	11.76%
Consumer Services	95.5	12.82%	65	1.37%	13.53	1.36	12.94%	26.83%	15.28%
Financials	143.4	19.26%	101	5.68%	13.76	0.71	8.06%	14.21%	8.90%
Health Care	62.4	8.38%	42	0.23%	14.43	1.85	10.24%	28.91%	19.49%
Industrials	149.0	20.00%	99	2.12%	10.34	1.27	14.46%	14.69%	12.66%
Oil & Gas	55.9	7.50%	40	3.25%	9.41	0.84	24.29%	46.48%	10.02%
Technology	82.3	11.05%	52	0.50%	37.63	1.26	10.19%	16.46%	13.24%
Telecommunications	10.8	1.46%	6	5.89%	-72.68	1.33	6.22%	6.31%	6.91%
Utilities	55.0	7.38%	33	4.97%	10.19	1.18	7.94%	13.62%	6.87%
TOTAL	744.8	100%	499	2.84%	12.84	1.08	11.97%	19.40%	12.06%
Valid Item Weight	100.00%	100.00%	100.00%	100.00%	98.60%	94.63%	93.93%	96.61%	89.29%

Dow Jones Wilshire Mid-Cap Growth

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	21.6	5.63%	13	2.35%	7.37	1.49	28.39%	30.98%	8.43%
Consumer Goods	18.1	4.72%	11	1.41%	20.55	1.37	10.54%	13.89%	15.16%
Consumer Services	70.7	18.44%	46	0.88%	14.59	1.50	15.44%	34.69%	16.86%
Financials	21.1	5.50%	13	2.00%	16.11	2.26	11.54%	29.52%	15.02%
Health Care	50.5	13.17%	34	0.15%	15.61	2.23	14.06%	31.79%	20.42%
Industrials	89.7	23.41%	58	1.11%	10.73	1.62	17.35%	17.71%	13.72%
Oil & Gas	32.0	8.35%	26	1.01%	9.52	0.81	30.05%	48.97%	12.65%
Technology	67.8	17.70%	44	0.23%	55.57	1.31	11.31%	18.60%	13.87%
Telecommunications	4.5	1.18%	3	0.00%	-8.73	1.47	-6.62%	12.25%	12.74%
Utilities	7.3	1.90%	5	1.34%	7.34	0.82	22.53%	35.65%	12.31%
TOTAL	383.3	100%	253	0.90%	14.39	1.44	16.34%	26.81%	15.08%
Valid Item Weight	100.00%	100.00%	100.00%	100.00%	98.95%	95.57%	91.94%	97.71%	91.67%

Dow Jones Wilshire Mid-Cap Value

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	18.2	5.03%	14	4.91%	8.57	1.31	10.84%	10.73%	7.96%
Consumer Goods	32.7	9.04%	23	3.45%	13.44	0.90	0.71%	5.52%	9.77%
Consumer Services	24.8	6.86%	19	2.77%	11.16	1.07	6.28%	5.79%	11.02%
Financials	122.3	33.84%	88	6.31%	13.41	0.63	7.55%	11.51%	7.75%
Health Care	11.9	3.30%	8	0.59%	10.94	1.10	-5.49%	17.03%	14.41%
Industrials	59.2	16.39%	41	3.66%	9.81	0.96	10.35%	9.93%	11.08%
Oil & Gas	23.9	6.60%	14	6.25%	9.27	0.92	16.70%	41.43%	6.47%
Technology	14.5	4.01%	8	1.78%	15.22	1.07	5.40%	6.41%	10.01%
Telecommunications	6.3	1.75%	3	10.11%	17.13	1.22	18.01%	0.86%	1.56%
Utilities	47.7	13.19%	28	5.52%	10.83	1.25	6.19%	11.05%	6.24%
TOTAL	361.5	100%	246	4.89%	11.52	0.85	7.53%	11.35%	8.67%
Valid Item Weight	100.00%	100.00%	100.00%	100.00%	98.22%	93.63%	96.05%	95.44%	86.76%

* Includes end of day component changes to the index

Dow Jones Wilshire Size/Style Indexes: Fundamental Characteristics by Industry

As of 03/30/2009*

Dow Jones Wilshire Small-Cap

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	33.2	4.15%	82	3.28%	10.22	0.79	11.91%	13.85%	8.58%
Consumer Goods	62.8	7.86%	140	2.04%	14.51	0.95	4.24%	17.20%	13.32%
Consumer Services	96.6	12.09%	215	1.61%	14.90	0.99	9.68%	19.16%	14.20%
Financials	172.9	21.64%	372	6.16%	14.73	0.69	4.86%	17.13%	9.15%
Health Care	84.5	10.58%	200	0.21%	36.14	1.80	9.52%	39.32%	18.94%
Industrials	150.3	18.81%	329	1.76%	11.15	1.03	17.67%	20.82%	13.39%
Oil & Gas	48.4	6.06%	123	4.71%	9.06	0.85	24.26%	44.88%	11.45%
Technology	112.0	14.01%	226	0.20%	21.37	1.29	10.63%	32.18%	14.97%
Telecommunications	6.2	0.77%	18	2.78%	31.75	1.55	16.50%	13.30%	13.86%
Utilities	31.7	3.97%	39	5.64%	11.61	1.16	5.46%	11.40%	6.58%
TOTAL	799.1	100%	1,744	2.74%	14.52	0.97	10.59%	23.61%	12.92%
Valid Item Weight	100.00%	100.00%	100.00%	99.98%	94.37%	93.16%	92.24%	95.81%	78.91%

Dow Jones Wilshire Small-Cap Growth

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	8.1	1.98%	21	1.62%	23.53	0.83	16.02%	22.72%	8.47%
Consumer Goods	24.8	6.05%	56	0.88%	11.01	1.48	17.17%	34.24%	17.14%
Consumer Services	57.9	14.14%	132	0.61%	17.24	1.23	13.14%	28.38%	16.43%
Financials	27.8	6.80%	71	1.90%	12.94	0.97	15.08%	33.83%	14.73%
Health Care	68.9	16.85%	172	0.12%	52.32	2.13	12.77%	46.76%	20.65%
Industrials	87.2	21.31%	194	0.70%	11.78	1.36	19.87%	26.58%	15.02%
Oil & Gas	33.0	8.08%	86	2.01%	9.46	0.85	28.18%	41.41%	13.73%
Technology	96.0	23.47%	194	0.11%	24.30	1.39	12.53%	36.37%	15.50%
Telecommunications	4.5	1.09%	11	1.66%	N.M.	2.35	21.27%	18.01%	17.30%
Utilities	0.5	0.12%	1	1.04%	18.14	1.84	3.70%	28.28%	17.48%
TOTAL	409.2	100%	938	0.68%	16.90	1.33	16.04%	34.44%	16.21%
Valid Item Weight	100.00%	100.00%	100.00%	100.00%	97.01%	93.75%	89.33%	95.66%	83.95%

Dow Jones Wilshire Small-Cap Value

Industry	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	25.1	6.44%	61	3.82%	8.55	0.77	10.63%	10.91%	8.61%
Consumer Goods	38.1	9.76%	84	2.80%	18.70	0.77	-4.11%	6.27%	10.06%
Consumer Services	38.7	9.93%	83	3.11%	12.22	0.77	5.03%	5.85%	10.37%
Financials	145.1	37.22%	301	6.98%	15.14	0.65	3.15%	13.78%	7.99%
Health Care	15.6	3.99%	28	0.63%	15.53	1.09	-3.48%	8.69%	11.54%
Industrials	63.1	16.19%	135	3.23%	10.36	0.78	14.77%	13.13%	10.95%
Oil & Gas	15.4	3.95%	37	10.51%	8.27	0.85	15.58%	54.81%	5.71%
Technology	15.9	4.09%	32	0.79%	12.35	0.92	0.20%	7.36%	10.86%
Telecommunications	1.7	0.43%	7	5.88%	8.25	0.75	3.75%	0.70%	3.28%
Utilities	31.2	8.01%	38	5.71%	11.55	1.16	5.49%	11.13%	6.38%
TOTAL	390.0	100%	806	4.90%	12.56	0.76	5.22%	12.27%	9.00%
Valid Item Weight	100.00%	100.00%	100.00%	99.97%	91.59%	92.53%	95.30%	95.97%	73.62%

* Includes end of day component changes to the index

Dow Jones Wilshire Size/Style Indexes: Fundamental Characteristics by Industry

As of 03/30/2009*

<i>Industry</i>	Dow Jones Wilshire Micro-Cap								
	Market Cap (in \$ billions)	Percent of Index	Number of Stocks	Dividend Yield	Forward P/E	Price to Book	Trailing Earnings Growth	Trailing Sales Growth	Projected Earnings Growth
Basic Materials	1.6	2.34%	45	1.93%	9.50	0.73	5.70%	70.92%	N.A.
Consumer Goods	4.5	6.82%	161	1.32%	N.A.	0.46	1.53%	12.94%	N.A.
Consumer Services	5.9	8.81%	212	0.61%	21.96	0.50	2.17%	19.03%	N.A.
Financials	18.3	27.49%	461	4.93%	N.A.	0.53	3.57%	20.40%	N.A.
Health Care	10.7	16.11%	342	0.12%	N.A.	0.99	11.88%	29.56%	N.A.
Industrials	9.9	14.92%	310	0.83%	16.73	0.69	7.16%	17.67%	N.A.
Oil & Gas	2.9	4.40%	96	1.15%	22.26	0.72	5.45%	73.83%	N.A.
Technology	10.9	16.44%	333	0.25%	84.95	0.63	7.22%	21.94%	N.A.
Telecommunications	0.7	0.99%	21	2.77%	-32.75	0.48	14.74%	22.18%	N.A.
Utilities	1.0	1.54%	17	3.77%	13.91	1.11	2.59%	1.90%	N.A.
TOTAL	66.6	100%	1,998	1.87%	76.64	0.62	5.96%	23.77%	N.A.
Valid Item Weight	100.00%	100.00%	100.00%	99.88%	57.03%	92.19%	91.15%	94.35%	33.06%

* Includes end of day component changes to the index

NOTES:

1. Sectors based on ICB classification.
2. Valid Item Weight is the percent of the market cap of the index with valid data.
3. N.A. implies that data is not available for more than two-thirds of the companies within the group.
4. N.M. implies that the value is greater than 100 or less than -100.

DEFINITIONS & SOURCES:

Name in parenthesis refers to the data item within Wilshire Atlas.

- a. **Market Cap (MKVAL)**: Free float adjusted shares of each company multiplied by its closing price. For DJW 5000 Full and DJW 4500 Full, total shares outstanding are used. Group totals are sums of the components' market values. Share and price data from IDC.
- b. **Percent of Index (PMKVAL)**: Market cap of the group as a percentage of the market cap of the index.
- c. **Number of Stocks (COUNT)**: Number of companies in the group.
- d. **Dividend Yield (YIELD)**: Annual dividend rate of each company divided by its current stock price. Group statistics are market cap weighted averages. Dividend data from IDC.
- e. **Forward P/E**: The current stock price of each company (PRICE) divided by its average analyst estimates of earnings per share over the next 12 months (MNTWEST). Values that fall between -2 and 2 are excluded. Group statistics use the inverse harmonic mean method. Earnings per share estimates from I/B/E/S.
- f. **Price to Book (PBR)**: The current stock price of each company divided by its fiscal year-end book value per share. Only values greater than 0.1 are included. Group statistics use the inverse harmonic mean method. Book values per share data from Disclosure/Worldscope.
- g. **Trailing Earnings Growth (EAR5)**: The annualized 5 years earnings growth of each company, as represented by the slope of a regression of the natural logarithm of its past six years' EPS against time. At least three years of positive EPS are required to generate a value. Group totals are market cap weighted averages. Historical earnings data from IDC.
- h. **Trailing Sales Growth (SAL5)**: The annualized 5 years sales growth of each company, as represented by the slope of a regression of the natural logarithm of its past six fiscal years' sales (total operating revenue) against time. Group totals are market cap weighted averages. Historical sales data from Disclosure/Worldscope.
- i. **Projected Earnings Growth**: The median value of analyst estimates of long-term (three to five years) earnings growth (\$MEDLTG) for each company. Group totals are market cap weighted. Earnings growth forecasts data from I/B/E/S.

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