

Dow Jones Indexes

Custom Equity Index Criteria

Dow Jones Indexes offers a wide range of selection and screening criteria that can be used to build custom equity indexes, and provides a number of options for calculating and distributing these indexes.

Selection and Screening Criteria

Components can be selected for an index by combining or excluding any of the following categories from Dow Jones Indexes' 20,000-stock database or an existing index:

Markets

- Countries (76)
- Regions (e.g. Developed Markets, Emerging Markets, Asia/Pacific, Europe, Latin America. Custom regions can be created.)

Security Types

- ADRs, H-Shares, Red Chips, REITs, LPTs, MLPs, etc.

Sectors (based on the proprietary classification system used by Dow Jones Indexes, for definitions see www.djindexes.com/sectorclassification)

- 10 Industries
- 19 Supersectors
- 41 Sectors
- 114 Subsectors

Investment Styles (U.S. and Europe only)

- Growth
- Value
- Neutral

Market-Cap Ranges

- Large-cap
- Mid-cap
- Small-cap
- Micro-cap (U.S. only)

In addition, the following screens can be applied at the component level:

Market Capitalization-Based

- Full market capitalization
- Float-adjusted market capitalization

Liquidity-Based

- Trading volume
- Number of nontrading days during specified time period

Calculation and Distribution Options

Weighting Methodology

- Market capitalization weighting (full or float-adjusted)
- Equal weighting
- Price weighting
- Custom weighting (sector weights, country weights, weights reflecting RIC-compliance guidelines, etc.)

Dividend Treatment

- Price return
- Net total return
- Gross total return
- Distributing methodology

Currencies

- EUR, USD, GBP, JPY, etc.

Calculation Frequency

- End-of-day
- Real-time (15 second intervals, 24 hours a day, 7 days a week)

Distribution

- Real-time data via major data vendors
- End-of-day data files via FTP or e-mail
- Daily corporate events watch list

For more information, please visit

www.djindexes.com

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