

# Dow Jones Canada Select Style Indexes<sup>SM</sup>

# Fact Sheet

## Stated Objective

The Dow Jones Canada Select Growth and Value Indexes are established benchmarks that have been refined for local use. The indexes present an accurate, balanced and comprehensive portrait of equity style segments, allowing investors to track and evaluate growth and value stocks separately. The indexes are constructed using a methodology that intends to correctly identify large-cap and mid-cap growth and value stocks while excluding stocks that do not clearly or consistently exhibit the traits of either category.

## Key Features

- The Select Growth and Value indexes cover only the large-cap and mid-cap portion, or about the largest 90% of stocks.
- Caps the weight of individual component stocks at 10% to promote diversification.
- The stock's style classification is determined based on a multifactor model that accounts for: Projected Price-to-Earnings Ratio (P/E), Projected Earnings Growth, Price-to-Book Ratio (P/B), Dividend Yield, Trailing P/E and Trailing Earnings Growth.

## Descriptive Statistics

Index Name	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
Dow Jones Canada Select Top Growth Index	61	601.4	549.5	9.0	4.4	46.2	0.4	8.41	0.07
Dow Jones Canada Select Top Value Index	61	611.7	490.1	8.0	3.0	48.7	0.6	9.93	0.12

Data calculated in CAD as of February 26, 2010.

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

## Performance

Index Name	Total Return (%)				Annualized Total Return (%)				
	1-Month	3-Month	YTD	2009	1-Year	3-Year	5-Year	10-Year	Since Inception*
Dow Jones Canada Select Top Growth Index	4.45	-0.81	-2.84	22.84	25.18	0.75	7.07	-5.33	2.60
Dow Jones Canada Select Top Value Index	5.32	4.61	1.17	44.87	67.91	0.31	7.80	12.61	11.30

Data calculated in CAD as of February 26, 2010.

The Dow Jones Canada Select Style Indexes<sup>SM</sup> were first published in November 2006. 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: June 30, 1997.

## Fundamentals

### P/E (Including Negative) P/E (Excluding Negative)

Index Name	P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
	Trailing	Projected	Trailing	Projected				
Dow Jones Canada Select Top Growth Index	17.33	15.62	19.37	15.62	2.25	1.49	1.85	9.21
Dow Jones Canada Select Top Value Index	14.44	12.07	14.66	12.13	1.68	4.26	1.57	5.26

Data calculated in USD as of February 26, 2010.

## Symbols

Index Name	ISIN	Bloomberg	Comstock	Reuters	Thomson GlobalTopic	Telekurs
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### Total Return

Dow Jones Canada Select Value Index	us&DJCV.T	DJCASVT	DJCASVT	DJCASVT	DJCASVT	.DACAT
Dow Jones Canada Select Growth Index	us&DJCG.T	DJCASGT	DJCASGT	DJCASGT	DJCASGT	.DASGT

### Price Return

Dow Jones Canada Select Value Index	us&DJCV	DJCASV	DJCASV	DJCASV	DJCASV	.DACAS
Dow Jones Canada Select Growth Index	us&DJCG	DJCASG	DJCASG	DJCASG	DJCASG	.DACAG

## Quick Facts

Weighting	Float-adjusted market capitalization, subject to a 10% cap on the weights of individual securities
Review Frequency	Semiannually, in March and September
Base Value/Base Date	1000 as of June 30, 1997
Calculation Frequency	Every 15 seconds during Toronto Stock Exchange trading hours
History Availability	Calculated daily back to June 30, 1997
Date of Introduction	November 2006

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For more information on the Dow Jones Canada Select Style Indexes<sup>SM</sup>,  
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Learn more at [www.djindexes.com](http://www.djindexes.com).

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All information as of February 26, 2010

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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.