

Dow Jones North America Select Junior Gold IndexSM

Methodology

Introduction

The Dow Jones North America Select Junior Gold IndexSM measures the stock performance of U.S. and Canadian companies in the Gold Mining Subsector as defined by the proprietary classification system used by Dow Jones Indexes.

Index Universe

The index universe is defined as all component stocks of the Dow Jones U.S. Total Stock Market IndexSM and the Dow Jones Canada Total Stock Market IndexSM that are categorized into the Gold Mining Subsector as defined by the proprietary classification system used by Dow Jones Indexes.

Stock Selection

Selected as components of the Dow Jones North America Select Junior Gold IndexSM are all securities in the index universe that pass the following screens for size and liquidity until a minimum component count of 7 is reached.

- A stock's float-adjusted market capitalization must be less than or equal to 0.015% of the combined float-adjusted market capitalization of the Dow Jones U.S. Total Stock Market IndexSM and the Dow Jones Canada Total Stock Market IndexSM. For current components to be re-selected to the index, the threshold is 0.018%.
- A stock's float-adjusted market capitalization must be greater than or equal to 0.0015% of combined float-adjusted market capitalization of the Dow Jones U.S. Total Stock Market IndexSM and the Dow Jones Canada Total Stock Market IndexSM.
- A stock's average 3-month float turnover must be greater than or equal to 0.2%. If a security fails this screen in its home country, liquidity data from cross-listed issues will be considered.
- A replacement will be made if the component count is dropped below 7 during the quarter.

Review Frequency

The index composition is reviewed annually in December. Float factors, shares outstanding and the index weighting scheme are rebalanced quarterly. The index is also reviewed on an ongoing basis to account for corporate actions such as spin-offs and IPOs.

Weighting

The index is weighted based on float-adjusted market capitalization, subject to 15% cap on individual securities applied quarterly.

Data Availability

Calculation of the Dow Jones North America Select Junior Gold IndexSM began on January 8, 2010. Real index history is available daily from this date forward. Back-tested historical data have been calculated daily back to January 1, 1999, the date at which the index 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 also 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 North America Select Junior Gold Index**SM, email djindexsupport@djindexes.com or call U.S. +1.609.520.7249; Asia +86.10.5737.2634; Europe +49.69.29.725.180. Learn more at www.djindexes.com.

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