

# 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.
- The Dow Jones Canada Select Style Indexes<sup>SM</sup> were first calculated on November 3, 2006.

## 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 | 62               | 486.2                            | 449.3          | 7.2  | 3.0    | 44.3    | 0.4      | 9.87                 | 0.08     |
| Dow Jones Canada Select Top Value Index  | 75               | 757.2                            | 648.0          | 8.6  | 2.9    | 66.5    | 0.3      | 10.26                | 0.05     |

Data calculated in CAD as of April 30, 2012.

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  | 2011   | 1-Year                      | 3-Year | 5-Year | 10-Year | Since Inception* |
| Dow Jones Canada Select Top Growth Index | -0.86            | -5.34   | 0.44 | -11.41 | -13.35                      | 8.28   | 1.76   | 5.66    | 2.83             |
| Dow Jones Canada Select Top Value Index  | -1.12            | 1.88    | 5.19 | -4.53  | -6.50                       | 16.08  | 2.38   | 9.00    | 10.66            |

Data calculated in CAD as of April 30, 2012.

The Dow Jones Canada Select Style Indexes<sup>SM</sup> were first calculated on November 3, 2006. To the extent information for this index for the period prior to its initial calculation 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 the initial calculation date will be based on back-testing. Back-tested performance 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. Index performance is not the same as fund performance as it does not reflect management and other fees.

\*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 | 23.54                    | 14.27     | 19.68                    | 13.84     | 1.99 | 1.73           | 1.91    | 8.38        |
| Dow Jones Canada Select Top Value Index  | 12.64                    | 11.56     | 12.22                    | 11.50     | 1.78 | 3.98           | 1.57    | 7.98        |

Data calculated in USD as of April 30, 2012.

## Symbols

| Index Name | ISIN | Bloomberg | Comstock | Reuters | Thomson GlobalTopic | Telekurs |
|------------|------|-----------|----------|---------|---------------------|----------|
|------------|------|-----------|----------|---------|---------------------|----------|

### 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   |
| Dividend Treatment                         | Price return and total return versions are available. The total return versions of the indexes are calculated with gross dividends reinvested. |
| Estimated Back-Tested History Availability | Calculated daily back to June 30, 1997   |
| Date of Introduction                       | November 3, 2006   |

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For more information on the Dow Jones Canada Select Style Indexes<sup>SM</sup>,  
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All information as of April 30, 2012

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