

# Dow Jones RusIndex Titans 10<sup>SM</sup>

# Fact Sheet

## Stated Objective

To represent the largest and most liquid Russian Depository Receipts (DRs) that trade on the London Stock Exchange.

## Key Features

- The index measures the stock performance of 10 leading companies.
- Stocks are selected based on rankings by float-adjusted market capitalization and average trading volume.
- The Dow Jones RusIndex Titans 10<sup>SM</sup> was first calculated on July 3, 2003.

## Descriptive Statistics

Currency	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
USD	10	495.4	170.3	17.0	18.2	25.7	6.1	15.10	3.59
RUB	10	14,994.4	5,154.6	515.5	552.2	778.1	185.2	15.10	3.59
EUR	10	378.5	130.1	13.0	13.9	19.6	4.7	15.10	3.59

Data calculated as of January 31, 2012.

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

## Performance

Currency	Total Return (%)				Annualized Total Return (%)				
	1-Month	3-Month	YTD	2011	1-Year	3-Year	5-Year	10-Year	Since Inception*
USD	16.44	3.59	16.44	-17.91	-9.59	42.92	-1.13	21.55	35.22
RUB	9.71	3.61	9.71	-13.62	-8.11	35.21	1.53	21.38	39.23
EUR	15.47	10.38	15.47	-15.16	-5.31	41.91	-1.28	16.53	34.05

Data calculated as of January 31, 2012.

The Dow Jones RusIndex Titans 10<sup>SM</sup> was first calculated on July 3, 2003. 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: December 31, 1998.

## Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
67.89	7.60	67.89	7.60	8.29	4.43	NMF	35.76

Data calculated in USD as of January 31, 2012.

## Symbols

	Total Return			Price Return		
	USD	RUB	EUR	USD	RUB	EUR
Suggested Symbol	RU10DT	RU10T	RU10ET	RU10D	RU10	RU10E
ISIN	N/A	N/A	N/A	US26066E1139	US26066E1394	US26066E1212
Bloomberg	RU10DT	RU10T	RU10ET	RU10D	RU10R	RU10E
Bridge	us&RU10D.T	us&RU10.T	us&RU10E.T	US&RUSD	US&RUS	US&RUSE
Comstock	RU10DT	RU10T	RU10ET	RU10D	RU10	N/A
Reuters	.RU10DT	.RU10T	.RU10ET	.RU10D	.RU10	.RU10E
Thomson	.DBRUD	.DBRUT	.DBRUE	.DIRT	.DIRTR	N/A
Thomson GlobalTopic	N/A	N/A	N/A	DIRT.CT	DIRTR.CT	N/A
Telekurs	RU10DT	RU10T	RU10ET	RU10D	RU10	RU10E

## Sector Allocation

Oil & Gas	66.45%
Financials	18.69%
Basic Materials	11.24%
Consumer Services	3.62%

Data calculated in USD as of January 31, 2012.

Sectors are based on the ten Industries defined by a proprietary classification system used by Dow Jones Indexes. Industry definitions are available at [www.djindexes.com](http://www.djindexes.com).

## Top Components

Company	Country	ISIN/Ticker	Industry	Supersector	Float Factor	Adjusted Weight (%)
Sberbank Russia ADS	Russia	US80585Y3080	Financials	Banks	0.40	15.10%
Lukoil Holdings ADS	Russia	US6778621044	Oil & Gas	Oil & Gas	0.70	15.07%
Gazprom OAO ADS	Russia	US3682872078	Oil & Gas	Oil & Gas	0.51	14.84%
Surgutneftegaz JSC ADS	Russia	US8688612048	Oil & Gas	Oil & Gas	1.00	14.52%
Norilsk Nickel Mining & Metallurgical Co. ADS	Russia	US46626D1081	Basic Materials	Basic Resources	0.52	11.24%
Novatek GDR	Russia	US6698881090	Oil & Gas	Oil & Gas	0.42	10.19%
Rosneft GDR	Russia	US67812M2070	Oil & Gas	Oil & Gas	0.15	7.06%
Tatneft GDR	Russia	US6708312052	Oil & Gas	Oil & Gas	0.64	4.77%
Magnit GDR	Russia	US55953Q2021	Consumer Services	Retail	0.54	3.62%
VTB Bank GDR	Russia	US46630Q2021	Financials	Banks	0.25	3.59%

© CME Group Index Services LLC. 2012 Data calculated in USD as of January 31, 2012.

## Quick Facts

Component Number	10
Weighting	Float adjusted market capitalization subject to a 15% cap
Review Frequency	Annually in March
Base Value/Base Date	100 as of December 31, 1998
Calculation Frequency	Intraday/End of day
Dividend Treatment	Price return and total return versions are available. The total return version of the index is calculated with net dividends reinvested.
Estimated Back-Tested History Availability	Available daily back to December 31, 1998
Date of Introduction	July 3, 2003

---

For more information on the Dow Jones RusIndex Titans 10<sup>SM</sup>,  
email [djindexsupport@djindexes.com](mailto: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](http://www.djindexes.com).

---

All information as of January 31, 2012

© CME Group Index Services LLC 2012. All rights reserved. "Dow Jones®", "Dow Jones Indexes", "DJ", "Dow Jones RusIndex Titans 10<sup>SM</sup>" and all other index names listed above are service marks of Dow Jones Trademark Holdings, LLC ("Dow Jones") and CME Group Index Holdings LLC, as the case may be, and the Dow Jones service marks have been licensed for use by CME Indexes. "CME" is a trademark of Chicago Mercantile Exchange Inc. All other trademarks and services marks are the property of their respective owners.

Investment products based on the Dow Jones RusIndex Titans 10<sup>SM</sup> are not sponsored, endorsed, sold or promoted by Dow Jones, CME Indexes or their respective affiliates and none of Dow Jones, CME Indexes or any of their respective affiliates make any representation regarding the advisability of investing in such products. Inclusion of a company in any of the indexes in these materials does not in any way reflect an opinion of Dow Jones, CME Indexes or any of their respective affiliates on the investment merits of such company. None of Dow Jones, CME Indexes or any of their respective affiliates is providing investment advice in connection with these indexes.

All information in these materials is provided "as is". CME Indexes, Dow Jones and their respective affiliates do not make any representation regarding the accuracy or completeness or these materials, the content of which may change without notice, and specifically disclaims liability related to these materials.