

Dow Jones **EGX Egypt Titans 20 Index**SM

Methodology

Introduction

Dow Jones EGX Egypt Titans 20 IndexSM represents 20 leading stocks traded on The Egyptian Exchange (EGX).

Index Universe

The index universe is defined as all equities trading on The Egypt Exchange (EGX) and domiciled in Egypt, excluding securities that have had 30 or more nontrading days during the three months prior to selection. If a company has more than one class of shares in the index universe, then only the larger class is eligible.

Selection List

The index universe is defined as all equities trading on The Egypt Exchange (EGX) and domiciled in Egypt, excluding securities that have had 30 or more nontrading days during the three months prior to selection. If a company has more than one class of shares in the index universe, then only the larger class is eligible.

Stock Selection

- 1 All companies on the selection list are ranked by each of the following:
 - Float-adjusted market capitalization
 - Sales/revenue
 - Net income
- 2 For each company, a final rank is calculated by weighting the float-adjusted market capitalization rank at 60%, the sales/revenue rank at 20% and the net profit rank at 20%.
- 3 The top 20 stocks by final rank are selected as index components
- 4 During subsequent reviews, selections are subject to buffers that aim to limit index turnover by favoring current components:
 - If a noncomponent is ranked among the top 10 stocks in the final ranking, then it replaces the lowest-ranked index component.
 - If a component is not ranked among the top 30 stocks in the final ranking, then it is replaced by the highest-ranked noncomponent.

Review Frequency

The index composition is reviewed on an annual basis using data from the last trading day in May. Changes resulting from the review are implemented on the Monday after the third Friday in June. The index component weightings are rebalanced quarterly, in March, June, September and December.

In addition, the index is subject to the following quarterly review process:

- If a company is ranked above the early entry threshold on the Dow Jones EGX Egypt Titans 20 Index monthly selection list prior to the float factor and shares outstanding update, it will replace the lowest-ranked component at the next quarterly review. For this index, the early entry level is 5. Otherwise, any company that qualifies for the index will be considered for inclusion at the next annual review.
- If a component does not appear on the selection list at the time of the float factor and shares outstanding update, it will be removed and replaced with the highest-ranked noncomponent.

The index is reviewed on an ongoing basis for unusual events such as delistings, bankruptcies, mergers and takeovers. Changes to index composition and related weight adjustments are made as soon as they are effective. These changes are typically announced two business days prior to the implementation date. Selection lists are provided monthly based on end-of-month data.

Weighting

The index is weighted by float-adjusted market capitalization. Components' weights may be capped so that one component may have a weight of up to 35%, and all other components may have weights of up to 20%. Weights are reviewed quarterly.

Data Availability

Calculation of the Dow Jones EGX Egypt Titans 20 IndexSM began on April 12, 2006. Real index history is available daily from this date forward. Back-tested historical data have been calculated daily back to December 31, 2001, the date at which the index base value is set at 100.

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 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 EGX Egypt Titans 20 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.

All information as of January 12, 2011.

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