

# Methodology

## Introduction

The Dow Jones Luxury Index<sup>SM</sup> is a global equity index intended to measure market performance of companies that derive a sizeable portion of revenues from providing “luxury” goods and services.

## Index Universe

The index universe is defined as global companies that derive a sizeable portion of revenues from providing luxury goods and services.

## Stock Selection

The index contains 30 securities selected by Dow Jones Indexes and the editors of The Wall Street Journal. Securities reflect the make-up of the luxury segment and achieve diversification across countries, sectors and market capitalization. Established and well-known companies are typically favored for selection.

## Weighting

The index is weighted by float-adjusted market capitalization. Weights of individual components are capped at 10% of the index on a quarterly basis after the close of trading on the third Friday in March, June, September and December.

## Review Frequency

Changes to the index composition, shares outstanding and free float factors are made on a quarterly basis after the close of trading on the third Friday in March, June, September and December.

## Data Availability

Calculation of the Dow Jones Luxury Index<sup>SM</sup> began on May 14, 2008. Real index history is available daily from this date forward. Back-tested historical data have been calculated daily back to December 31, 2005, 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 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 Luxury Index**<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 June 2011.

© CME Group Index Services LLC 2011. All rights reserved. "Dow Jones Indexes" is a licensed trademark of CME Group Index Services LLC ("CME Indexes"). "Dow Jones", "Dow Jones Indexes", "DJ", "Dow Jones Luxury Index" and all other index names listed above are service marks of Dow Jones Trademark Holdings, LLC ("Dow Jones"), and have been licensed for use by CME Indexes. "CME" is a trademark of Chicago Mercantile Exchange Inc. Investment products based on the Dow Jones Luxury Index 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 of these materials, the content of which may change without notice, and each of CME Indexes, Dow Jones and their respective affiliates disclaim liability related to these materials.