

# Methodology

Dow Jones [Automobiles & Parts Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Banks Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Basic Resources Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Chemicals Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Construction & Materials Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Financial Services Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Food & Beverage Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Health Care Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Industrial Goods & Services Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Insurance Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Media Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Oil & Gas Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Personal & Household Goods Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Real Estate Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Retail Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Technology Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Telecommunications Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Travel & Leisure Titans 30 Index<sup>SM</sup>](#)

Dow Jones [Utilities Titans 30 Index<sup>SM</sup>](#)

## Introduction

The Dow Jones Sector Titans Indexes<sup>SM</sup> represent leading companies in each of the 19 Supersectors as defined by the proprietary classification system used by Dow Jones Indexes.

## Index Universe

The index universe is defined as all stocks in the Dow Jones Global Index<sup>SM</sup>. If a company has more than one class of shares in the initial pool, only the most liquid class is eligible. For countries with significant barriers to direct foreign investment, Dow Jones Indexes may opt to include Depository Receipts (DRs) or other types of offshore listings in the index.

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## Selection List

A selection list for each index is created according to the steps outlined below. These lists serve as a pool for final stock selection.

- 1 The index universe is sorted by float-adjusted market capitalization.
- 2 For each of the 19 Supersectors defined by the proprietary classification system used by Dow Jones Indexes, the top 60 companies by float-adjusted market capitalization are chosen for the selection list. If an existing component does not qualify for the selection list, it will be replaced at the next annual review by the highest-ranked noncomponent.

## Stock Selection

A component list is established from each of the 19 selection lists according to the following steps:

- 1 The companies on the selection list are ranked by each of the following:
  - Float-adjusted market capitalization
  - Revenue
  - Net profit
- 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 30 companies by final rank are selected as index components.
- 4 The component lists are finalized based on the following buffer rules:
  - If a noncomponent is among the top 20 stocks on the selection list, it replaces the lowest-ranked index component.
  - If a component is not among the top 40 stocks on the selection list, it is replaced by the highest-ranked noncomponent on the selection list.

## Review Frequency

The composition of the indexes is reviewed annually, in June. Float factors, shares and weights are updated quarterly at the close of the third Friday in March, June, September and December. The indexes are also reviewed on an ongoing basis to account for corporate actions such as mergers, delistings or bankruptcies.

## Weighting

The indexes are weighted by float-adjusted market capitalization. Within each index, individual stocks' weightings are capped at 10% of the index's total float-adjusted market capitalization. Weights are reviewed quarterly.

## Data Availability

Calculation of the Dow Jones Sector Titans Indexes<sup>SM</sup> began on February 12, 2001 with the exception of the Dow Jones Real Estate Titans 30 Index<sup>SM</sup> which began on June 23, 2008. Real index history is available from these dates forward. Back-tested historical data have been calculated daily back to December 31, 1991, the date at which the index base values are set at 100 with the exception of the Dow Jones Real Estate Titans 30 Index<sup>SM</sup> which has an index base value of 100 as of June 23, 2008.

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.

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For more information on the **Dow Jones Sector Titans Indexes<sup>SM</sup>**,  
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Europe +49.69.29.725.180. Learn more at [www.djindexes.com](http://www.djindexes.com).

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