

Dow Jones Summer/Winter Games IndexSM

Fact Sheet

Stated Objective

To represent the publicly traded companies that are official partners, sponsors and suppliers of the current Olympic Games.

Key Features

- Represents some of the world's leading firms.
- The Dow Jones Summer/Winter Games IndexSM was first calculated on December 6, 2007.

Descriptive Statistics

| Currency | Component Number | Market Capitalization (Billions) | | | | | | Component Weight (%) | |
|----------|------------------|----------------------------------|----------------|------|--------|---------|----------|----------------------|----------|
| | | Full | Float-Adjusted | Mean | Median | Largest | Smallest | Largest | Smallest |
| USD | 36 | 926.7 | 711.3 | 19.8 | 7.5 | 72.5 | 0.0 | 10.19 | 0.00 |

Data calculated as of June 30, 2010.

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 | 2009 | 1-Year | 3-Year | 5-Year | 10-Year | Since Inception* |
| USD | -4.55 | -12.67 | -6.83 | 43.44 | 20.67 | 3.79 | N/A | N/A | 6.74 |

Data calculated as of June 30, 2010.

The Dow Jones Summer/Winter Games IndexSM was first calculated on December 6, 2007. 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, 2006.

Fundamentals

| P/E (Including Negative) | | P/E (Excluding Negative) | | P/B | Dividend Yield | P/Sales | P/Cash Flow |
|--------------------------|-----------|--------------------------|-----------|------|----------------|---------|-------------|
| Trailing | Projected | Trailing | Projected | | | | |
| 17.32 | 12.95 | 16.06 | 12.95 | 2.07 | 2.58 | 1.30 | 8.89 |

Data calculated in USD as of June 30, 2010.

Symbols

| | Price Return |
|---------------------|--------------|
| | USD |
| Suggested Symbol | DJOLX |
| ISIN | N/A |
| Bloomberg | DJOLX |
| Bridge | US&DJLX |
| Comstock | DJOLX |
| Reuters | .DJOLX |
| Thomson | .DJOLX |
| Thomson GlobalTopic | N/A |
| Telekurs | DJOLX |

Country Allocation

| | |
|-------------|--------|
| U.S. | 63.97% |
| Canada | 27.10% |
| Japan | 5.00% |
| Switzerland | 1.23% |
| Taiwan | 0.88% |
| U.K. | 0.81% |
| South Korea | 0.74% |
| France | 0.27% |

Data calculated in USD as of June 30, 2010.

Sector Allocation

| | |
|--------------------|--------|
| Consumer Goods | 22.85% |
| Industrials | 21.54% |
| Financials | 15.54% |
| Technology | 12.64% |
| Consumer Services | 10.84% |
| Oil & Gas | 9.68% |
| Basic Materials | 5.80% |
| Telecommunications | 1.03% |
| Utilities | 0.06% |
| Health Care | 0.01% |

Data calculated in USD as of June 30, 2010.

Sectors based on the ten industries defined by the Industry Classification Benchmark (ICB). For more information, see www.icbenchmark.com.

Top Components

| Company | Country | ISIN/Ticker | Industry | Supersector | Float Factor | Adjusted Weight (%) |
|----------------------|---------|--------------|-------------------|-----------------------------|--------------|---------------------|
| Oracle Corp. | U.S. | ORCL | Technology | Technology | 0.77 | 10.19% |
| Coca-Cola Co. | U.S. | KO | Consumer Goods | Food & Beverage | 0.92 | 10.07% |
| McDonald's Corp. | U.S. | MCD | Consumer Services | Travel & Leisure | 1.00 | 9.99% |
| General Electric Co. | U.S. | GE | Industrials | Industrial Goods & Services | 1.00 | 9.69% |
| Royal Bank of Canada | Canada | CA7800871021 | Financials | Banks | 1.00 | 9.53% |
| 3M Co. | U.S. | MMM | Industrials | Industrial Goods & Services | 0.92 | 7.25% |
| Suncor Energy Inc. | Canada | CA8672241079 | Oil & Gas | Oil & Gas | 1.00 | 6.44% |
| VISA Inc. Cl A | U.S. | V | Financials | Financial Services | 1.00 | 4.92% |
| Dow Chemical Co. | U.S. | DOW | Basic Materials | Chemicals | 1.00 | 3.81% |
| Panasonic Corp. | Japan | JP3866800000 | Consumer Goods | Personal & Household Goods | 1.00 | 3.69% |

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Quick Facts

| | |
|--|--|
| Component Number | Variable |
| Weighting | Float-adjusted market capitalization subject to a 10% cap on individual securities |
| Review Frequency | Quarterly |
| Base Value/Base Date | 100 as of December 31, 2006 |
| Calculation Frequency | Every 2 minutes, 24 hours daily |
| Estimated Back-Tested History Availability | Available daily back to December 31, 2006 |
| Date of Introduction | December 6, 2007 |

For more information on the Dow Jones Summer/Winter Games IndexSM,
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Learn more at www.djindexes.com.

All information as of June 30, 2010

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