

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 | 39 | 1,713.9 | 1,463.1 | 37.5 | 17.8 | 158.4 | 0.2 | 10.82 | 0.01 |

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 | 3.51 | 4.08 | 3.51 | -0.20 | 3.06 | 23.56 | 10.29 | N/A | 9.96 |

Data calculated as of January 31, 2012.

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 | | | | |
| 21.58 | 11.48 | 19.21 | 11.47 | 2.09 | 2.86 | 1.12 | 7.72 |

Data calculated in USD as of January 31, 2012.

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. | 61.37% |
| U.K. | 28.31% |
| Germany | 2.91% |
| France | 1.89% |
| Australia | 1.31% |
| Switzerland | 1.31% |
| Japan | 1.28% |
| Netherlands | 0.84% |
| South Korea | 0.52% |
| Taiwan | 0.26% |

Data calculated in USD as of January 31, 2012.

Sector Allocation

| | |
|--------------------|--------|
| Consumer Goods | 30.56% |
| Industrials | 16.73% |
| Basic Materials | 9.81% |
| Oil & Gas | 9.53% |
| Consumer Services | 9.49% |
| Health Care | 7.76% |
| Technology | 7.65% |
| Financials | 6.23% |
| Telecommunications | 1.79% |
| Utilities | 0.44% |

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.

Top Components

| Company | Country | ISIN/Ticker | Industry | Supersector | Float Factor | Adjusted Weight (%) |
|---------------------------------|---------|--------------|-------------------|-----------------------------|--------------|---------------------|
| General Electric Co. | U.S. | GE | Industrials | Industrial Goods & Services | 1.00 | 10.82% |
| Coca-Cola Co. | U.S. | KO | Consumer Goods | Food & Beverage | 0.92 | 9.55% |
| BP PLC | U.K. | GB0007980591 | Oil & Gas | Oil & Gas | 0.91 | 9.53% |
| Procter & Gamble Co. | U.S. | PG | Consumer Goods | Personal & Household Goods | 1.00 | 9.23% |
| GlaxoSmithKline PLC | U.K. | GB0009252882 | Health Care | Health Care | 0.92 | 7.76% |
| Cisco Systems Inc. | U.S. | CSCO | Technology | Technology | 1.00 | 7.21% |
| McDonald's Corp. | U.S. | MCD | Consumer Services | Travel & Leisure | 1.00 | 6.98% |
| Rio Tinto PLC | U.K. | GB0007188757 | Basic Materials | Basic Resources | 0.92 | 5.78% |
| Kraft Foods Inc. CI A | U.S. | KFT | Consumer Goods | Food & Beverage | 0.93 | 4.29% |
| United Parcel Service Inc. CI B | U.S. | UPS | Industrials | Industrial Goods & Services | 1.00 | 3.81% |

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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 |
| 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, 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 January 31, 2012

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