

Dow Jones North America Select Junior Gas IndexSM

Methodology

Introduction

The Dow Jones North America Select Junior Gas IndexSM measures the performance of U.S. and Canadian companies in the Oil & Gas Producers and Oil Equipment, Services & Distribution Sectors as defined by a proprietary classification system used by Dow Jones Indexes that have the majority of their business derived from gas-related activities. The index represents only small stocks that fall within certain established market capitalization thresholds.

Index Universe

The index universe is defined as all component stocks of the Dow Jones U.S. Total Stock Market IndexSM and the Dow Jones Canada Total Stock Market IndexSM.

Stock Selection

Stocks in the index universe that are categorized into the Oil & Gas Producers or Oil Equipment, Services & Distribution Sectors of the proprietary classification system used by Dow Jones Indexes are eligible for the index. The company must have the majority of its business derived from gas-related activities according to analysis that accounts for the company's SIC codes, revenue breakdown, business description and annual report for operating statement.

To qualify for selection to the index, a stock's float-adjusted market capitalization must be:

- Less than or equal to 0.015% of the combined float-adjusted market capitalization of the Dow Jones U.S. Total Stock Market IndexSM and the Dow Jones Canada Total Stock Market IndexSM.
- Greater than or equal to 0.0015% of the combined float-adjusted market capitalization of the Dow Jones U.S. Total Stock Market IndexSM and the Dow Jones Canada Total Stock Market IndexSM.

Stocks that meet the criteria above will be selected as components of the index.

Review Frequency

The index composition is reviewed annually in December. Cap factors, float factors, shares outstanding and the index weighting scheme are rebalanced quarterly. The index is also reviewed on an ongoing basis to account for corporate actions such as spin-offs and IPOs.

Weighting

The index is weighted based on float-adjusted market capitalization, subject to 15% cap on individual securities applied quarterly.

Data Availability

Calculation of the Dow Jones North America Select Junior Gas IndexSM began on April 16, 2010. Real index history is available daily from this date forward. Back-tested historical data have been calculated daily back to December 31, 1998, 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 also 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 North America Select Junior Gas IndexSM**, 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.

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