

The Dow 10SM and The Dow 5SM

Methodology

Introduction

The Dow 10SM measures the top 10 companies in the Dow Jones Industrial AverageSM based on indicated annual dividend yield. The Dow 5SM measures the five lowest price stocks in The Dow 10SM.

Index Universe

The index universe is defined as the 30 components of the Dow Jones Industrial AverageSM.

Selection List

A preliminary watch list for The Dow 10SM and The Dow 5SM is published seven business days prior to the last trading session in December, based on closing prices from the previous trading day. The watch list published three days prior to the last trading session in December contains the final components for the forthcoming year.

A monthly watch list based on the year-end selection list is published in early January and updated at the beginning of each month. Dividend yield for each issue is calculated based on indicated annual dividend and the closing prices as of the last trading day of the previous month.

Stock Selection

Each December, the 30 stocks of the Dow Jones Industrial AverageSM are ranked by dividend yield, based on indicated annual dividend, in descending order. Dividends are adjusted on a case-by-case basis for corporate actions such as mergers and acquisitions. No special dividends are included.

- The top ten on the list become the component stocks of The Dow 10SM.
- The five lowest price stocks in The Dow 10SM become the component stocks of The Dow 5SM.

Review Frequency

The indexes are rebalanced after the close of trading on the last business day in December. The new components are included in the indexes at the opening of the first trading session of January.

- If a component stock is removed from the Dow Jones Industrial AverageSM during the year, it will remain a component of The Dow 10SM and The Dow 5SM until the next annual review.
- If a component company reduces or suspends its dividend, it will remain in the index until the next annual review.
- If an index constituent is determined to be in extreme financial distress or is in bankruptcy proceedings, it may be removed to protect the integrity of the index and the interests of investors in products linked to the index.

Spinoffs

If any company in The Dow 10SM and/or The Dow 5SM is involved in a spinoff, the price of the parent company will be adjusted to reflect the value of the spinoff after the close of trading on the day prior to the ex-date. The spinoff will not be included in the index. The value of the spinoff will be “reinvested” in the current component stocks based on their weights in the index as of the ex-date of the spinoff. This will result in divisor adjustments to the price and total-return indexes.

Takeovers

If any company in The Dow 10SM is acquired by another company by stock swap or a cash transaction, the acquired company will be removed from the index based on its closing price on its last trading day as a component of the Dow Jones Industrial AverageSM. The noncomponent stock with the highest dividend yield on the most current watch list will be added to The Dow 10SM at a weight equaling the departing weight of the removed company.

If the removed company also was in The Dow 5SM, the lowest price stock in the revised Dow 10 will be the replacement in The Dow 5SM. It will be added at the departing weight of the removed company.

Weighting

The Dow 10SM and The Dow 5SM are equal-dollar-weighted based on their closing prices on the last trading session of the year. The indexes will not be reweighted due to price changes during the ensuing year.

Dividend Treatment

The Dow 10SM and The Dow 5SM total return indexes are computed with gross cash dividends reinvested in component stocks based on their weight in the index as of the ex-date of the dividend.

Special dividends paid by component stocks are accounted for in the affected indexes by adjustments to their price and total return divisors, and are reinvested in all current component stocks based on their weights in the index as of the ex-date of the distribution.

Data Availability

Calculation of The Dow 10SM and The Dow 5SM began on December 17, 2001. Real index history is available daily from this date forward. Back-tested historical data have been calculated daily back to January 1, 1987, the date when the base value of each index was set at 189.60, equivalent to one-tenth of the level of the Dow Jones Industrial AverageSM on that date.

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 10SM** and **The Dow 5SM**, email djindexsupport@djindexes.com or call U.S. +1.609.520.7249; Asia +86.10.8400.7774; Europe +49.69.29.725.180. Learn more at www.djindexes.com.

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