

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	1,656.9	1,414.6	36.3	16.1	151.6	0.2	10.72	0.01

Data calculated as of December 30, 2011.

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	2010	1-Year	3-Year	5-Year	10-Year	Since Inception*
USD	2.05	11.19	-0.20	16.29	-0.20	18.52	9.38	N/A	9.38

Data calculated as of December 30, 2011.

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				
15.16	11.14	13.90	11.14	2.02	2.94	1.10	7.59

Data calculated in USD as of December 30, 2011.

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.	62.75%
U.K.	27.52%
Germany	2.49%
France	1.84%
Japan	1.39%
Switzerland	1.20%
Australia	1.20%
Netherlands	0.85%
South Korea	0.52%
Taiwan	0.22%

Data calculated in USD as of December 30, 2011.

Sector Allocation

Consumer Goods	31.89%
Industrials	16.57%
Consumer Services	9.77%
Oil & Gas	9.50%
Basic Materials	8.47%
Health Care	8.25%
Technology	7.26%
Financials	6.10%
Telecommunications	1.71%
Utilities	0.48%

Data calculated in USD as of December 30, 2011.

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	10.72%
Coca-Cola Co.	U.S.	KO	Consumer Goods	Food & Beverage	0.92	10.23%
Procter & Gamble Co.	U.S.	PG	Consumer Goods	Personal & Household Goods	1.00	10.10%
BP PLC	U.K.	GB0007980591	Oil & Gas	Oil & Gas	0.91	9.50%
GlaxoSmithKline PLC	U.K.	GB0009252882	Health Care	Health Care	0.92	8.25%
McDonald's Corp.	U.S.	MCD	Consumer Services	Travel & Leisure	1.00	7.32%
Cisco Systems Inc.	U.S.	CSCO	Technology	Technology	1.00	6.87%
Rio Tinto PLC	U.K.	GB0007188757	Basic Materials	Basic Resources	0.92	4.84%
Kraft Foods Inc. CI A	U.S.	KFT	Consumer Goods	Food & Beverage	0.93	4.32%
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 December 30, 2011

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