

Dow Jones U.S. Select Dividend Index

STATED OBJECTIVE

To represent the top 100 U.S. stocks by dividend yield.

UNIQUE ASPECTS

- Is derived from the Dow Jones U.S. Total Market Index, which covers approximately 95% of U.S. market capitalization.
- Stocks are screened by dividend-per-share growth rate, dividend payout ratio and average daily dollar trading volume, and are selected based on dividend yield.

DESCRIPTIVE STATISTICS

| Dividend Yield (%) | | | | Component Weight (%) | |
|--------------------|--------|---------|----------|----------------------|----------|
| Mean | Median | Largest | Smallest | Largest | Smallest |
| 3.4 | 3.3 | 6.2 | 2.1 | 2.61 | 0.30 |

PERFORMANCE

| Total Return (%) | | | Annualized Total Return (%) | | | | |
|------------------|-------|------|-----------------------------|--------|--------|---------|------------------|
| 3-Month | YTD | 2005 | 1-Year | 3-Year | 5-Year | 10-Year | Since Inception* |
| 7.65 | 19.56 | 3.77 | 19.56 | 13.59 | 12.88 | 13.57 | 15.73 |

*Inception date: December 31, 1991. This table contains backtested data. See the related disclaimer at the end of this document.

FUNDAMENTALS

| P/E (Including Negative) | | P/E (Excluding Negative) | | P/B | Dividend Yield | P/Sales | P/Cash Flow |
|--------------------------|-----------|--------------------------|-----------|------|----------------|---------|-------------|
| Trailing | Projected | Trailing | Projected | | | | |
| 15.37 | 14.22 | 15.25 | 14.22 | 2.27 | 3.41 | 1.31 | 9.05 |

BENCHMARK COMPARISON

| Correlation Against Benchmark | Tracking Error Against Benchmark |
|-------------------------------|----------------------------------|
| 0.8023 | 4.65% |

Benchmark comparison values calculated using monthly total-return data December 30, 2003, through December 29, 2006.
Benchmark used for comparison is the Dow Jones U.S. TMI.

SYMBOLS

| Suggested Symbol | ISIN | Bloomberg | Bridge | ILX/Thomson | Reuters |
|------------------|------|-----------|--------|-------------|---------|
| DJDVY | NA | DJDVY | us&DVY | .DIDVY | .DJDVY |

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FACTSHEET

QUICK FACTS

| | |
|---------------------------------|--|
| Weighting | Indicated annual dividend; individual securities capped at 10% |
| Component Number | 100 |
| Review Frequency | Annually, in December |
| Calculation/Distribution | Every 15 seconds during U.S. stock exchange trading hours |
| Base Value/Base Date | 100 as of December 31, 1991 |
| History | Available daily back to December 31, 1991 |
| Date Introduced | November 2003 |

COMPONENTS

| Company | Symbol | Industry | Dividend Yield (%) | Adjusted Weight (%) |
|-----------------------------------|--------|-----------------|--------------------|---------------------|
| Kinder Morgan Inc. | KMI | Oil & Gas | 3.31 | 2.61 |
| Altria Group Inc. | MO | Consumer Goods | 4.01 | 2.59 |
| SunTrust Banks Inc. | STI | Financials | 2.89 | 1.82 |
| Comerica Inc. | CMA | Financials | 4.02 | 1.76 |
| Wachovia Corp. | WB | Financials | 3.93 | 1.68 |
| Bank of America Corp. | BAC | Financials | 4.20 | 1.67 |
| PNC Financial Services Group Inc. | PNC | Financials | 2.97 | 1.66 |
| Washington Mutual Inc. | WM | Financials | 4.66 | 1.61 |
| Entergy Corp. | ETR | Utilities | 2.34 | 1.60 |
| Emerson Electric Co. | EMR | Industrials | 2.38 | 1.60 |
| Pinnacle West Capital Corp. | PNW | Utilities | 4.14 | 1.58 |
| Citigroup Inc. | C | Financials | 3.52 | 1.55 |
| Chevron Corp. | CVX | Oil & Gas | 2.83 | 1.53 |
| DTE Energy Co. | DTE | Utilities | 4.38 | 1.52 |
| Kimberly-Clark Corp. | KMB | Consumer Goods | 2.88 | 1.49 |
| UnionBanCal Corp. | UB | Financials | 3.07 | 1.43 |
| PPG Industries Inc. | PPG | Basic Materials | 2.99 | 1.41 |
| First Horizon National Corp. | FHN | Financials | 4.31 | 1.37 |
| Universal Corp. | UVV | Consumer Goods | 3.59 | 1.35 |
| FirstEnergy Corp. | FE | Utilities | 3.32 | 1.33 |
| Eastman Chemical Co. | EMN | Basic Materials | 2.97 | 1.32 |
| Nicor Inc. | GAS | Utilities | 3.97 | 1.31 |
| Unitrin Inc. | UTR | Financials | 3.51 | 1.30 |
| Bank of Hawaii Corp. | BOH | Financials | 3.04 | 1.27 |
| BB&T Corp. | BBT | Financials | 3.82 | 1.25 |
| Scana Corp. | SCG | Utilities | 4.14 | 1.23 |
| Lincoln National Corp. | LNC | Financials | 2.38 | 1.23 |
| Fifth Third Bancorp | FITB | Financials | 3.91 | 1.20 |
| Avery Dennison Corp. | AVY | Basic Materials | 2.36 | 1.19 |
| Exelon Corp. | EXC | Utilities | 2.84 | 1.18 |
| Compass Bancshares Inc. | CBSS | Financials | 2.62 | 1.18 |

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COMPONENTS (CONT.)

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|---------------------------------|--------|--------------------|--------------------|---------------------|
| National City Corp. | NCC | Financials | 4.27 | 1.16 |
| Eli Lilly & Co. | LLY | Health Care | 3.26 | 1.15 |
| Merck & Co. Inc. | MRK | Health Care | 3.49 | 1.14 |
| FPL Group Inc. | FPL | Utilities | 2.76 | 1.12 |
| Dow Chemical Co. | DOW | Basic Materials | 3.76 | 1.12 |
| AGL Resources Inc. | ATG | Utilities | 3.80 | 1.09 |
| KeyCorp | KEY | Financials | 3.63 | 1.06 |
| Regions Financial Corp. | RF | Financials | 3.85 | 1.05 |
| General Mills Inc. | GIS | Consumer Goods | 2.57 | 1.04 |
| JPMorgan Chase & Co. | JPM | Financials | 2.82 | 1.03 |
| Genuine Parts Co. | GPC | Consumer Goods | 2.85 | 1.00 |
| U.S. Bancorp | USB | Financials | 4.42 | 1.00 |
| AT&T Inc. | T | Telecommunications | 3.97 | 0.99 |
| Black Hills Corp. | BKH | Utilities | 3.57 | 0.99 |
| Cincinnati Financial Corp. | CINF | Financials | 2.96 | 0.98 |
| ONEOK Inc. | OKE | Utilities | 2.97 | 0.95 |
| Pitney Bowes Inc. | PBI | Technology | 2.77 | 0.94 |
| Coca-Cola Co. | KO | Consumer Goods | 2.57 | 0.91 |
| Provident Bankshares Corp. | PBKS | Financials | 3.37 | 0.90 |
| Abbott Laboratories | ABT | Health Care | 2.42 | 0.89 |
| Associated Banc-Corp. | ASBC | Financials | 3.33 | 0.89 |
| Arthur J. Gallagher & Co. | AJG | Financials | 4.06 | 0.88 |
| Sky Financial Group Inc. | SKYF | Financials | 3.50 | 0.87 |
| Energy East Corp. | EAS | Utilities | 4.84 | 0.87 |
| FirstMerit Corp. | FMER | Financials | 4.81 | 0.87 |
| Bristol-Myers Squibb Co. | BMJ | Health Care | 4.26 | 0.86 |
| Citizens Banking Corp. | CBCF | Financials | 4.38 | 0.85 |
| Wells Fargo & Co. | WFC | Financials | 3.15 | 0.84 |
| PPL Corp. | PPL | Utilities | 3.07 | 0.81 |
| Lubrizol Corp. | LZ | Basic Materials | 2.07 | 0.79 |
| General Motors Corp. | GM | Consumer Goods | 3.26 | 0.77 |
| R.R. Donnelley & Sons Co. | RRD | Industrials | 2.93 | 0.77 |
| Deluxe Corp. | DLX | Industrials | 3.97 | 0.75 |
| Duquesne Light Holdings Inc. | DQE | Utilities | 5.04 | 0.74 |
| Commerce Group Inc. | CGI | Financials | 3.36 | 0.74 |
| People's Bank (Bridgeport) | PBCT | Financials | 2.24 | 0.74 |
| New York Community Bancorp Inc. | NYB | Financials | 6.21 | 0.73 |
| DPL Inc. | DPL | Utilities | 3.60 | 0.73 |
| Pfizer Inc. | PFE | Health Care | 4.48 | 0.73 |
| Sonoco Products Co. | SON | Industrials | 2.52 | 0.72 |
| Huntington Bancshares Inc. | HBAN | Financials | 4.21 | 0.72 |

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COMPONENTS (CONT.)

| Company | Symbol | Industry | Dividend Yield (%) | Adjusted Weight (%) |
|--|--------|-------------------|--------------------|---------------------|
| Astoria Financial Corp. | AF | Financials | 3.18 | 0.72 |
| F.N.B. Corp. | FNB | Financials | 5.15 | 0.71 |
| TCF Financial Corp. | TCB | Financials | 3.36 | 0.70 |
| MeadWestvaco Corp. | MWV | Industrials | 3.06 | 0.69 |
| Lyondell Chemical Co. | LYO | Basic Materials | 3.52 | 0.68 |
| NiSource Inc. | NI | Utilities | 3.82 | 0.67 |
| Masco Corp. | MAS | Industrials | 2.95 | 0.66 |
| Valley National Bancorp | VLY | Financials | 3.24 | 0.66 |
| Bank of New York Co. | BK | Financials | 2.24 | 0.66 |
| PNM Resources Inc. | PNM | Utilities | 2.83 | 0.64 |
| Waste Management Inc. | WMI | Industrials | 2.39 | 0.64 |
| Briggs & Stratton Corp. | BGG | Consumer Goods | 3.27 | 0.64 |
| UniSource Energy Corp. | UNS | Utilities | 2.30 | 0.62 |
| Washington Federal Inc. | WFSL | Financials | 3.48 | 0.61 |
| Synovus Financial Corp. | SNV | Financials | 2.53 | 0.59 |
| Northeast Utilities | NU | Utilities | 2.66 | 0.56 |
| RPM International Inc. | RPM | Basic Materials | 3.35 | 0.54 |
| Colonial Bancgroup Inc. | CNB | Financials | 2.64 | 0.54 |
| New York Times Co. Cl A | NYT | Consumer Services | 2.87 | 0.53 |
| Mattel Inc. | MAT | Consumer Goods | 2.87 | 0.49 |
| Popular Inc. | BPOP | Financials | 3.57 | 0.49 |
| Sensient Technologies Corp. | SXT | Basic Materials | 2.60 | 0.48 |
| Waddell & Reed Financial Inc. | WDR | Financials | 2.19 | 0.48 |
| Superior Industries International Inc. | SUP | Consumer Goods | 3.32 | 0.48 |
| CenterPoint Energy Inc. | CNP | Utilities | 3.62 | 0.45 |
| Fulton Financial Corp. | FULT | Financials | 3.53 | 0.45 |
| La-Z-Boy Inc. | LZB | Consumer Goods | 4.04 | 0.36 |
| Sara Lee Corp. | SLE | Consumer Goods | 2.35 | 0.30 |

For more information on the Dow Jones U.S. Select Dividend Index, please visit the Dow Jones Indexes Web site at www.djindexes.com.

All data as of December 29, 2006.

The Dow Jones U.S. Select Dividend Index was launched November 2003. This document contains index performance data based on backtesting, i.e., calculations of how the index might have performed prior to launch if it had existed using the same index methodology employed by Dow Jones today. Backtested performance information is purely hypothetical and is provided in this document solely for informational purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

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