

Indxx Global Natural Resources Income Index

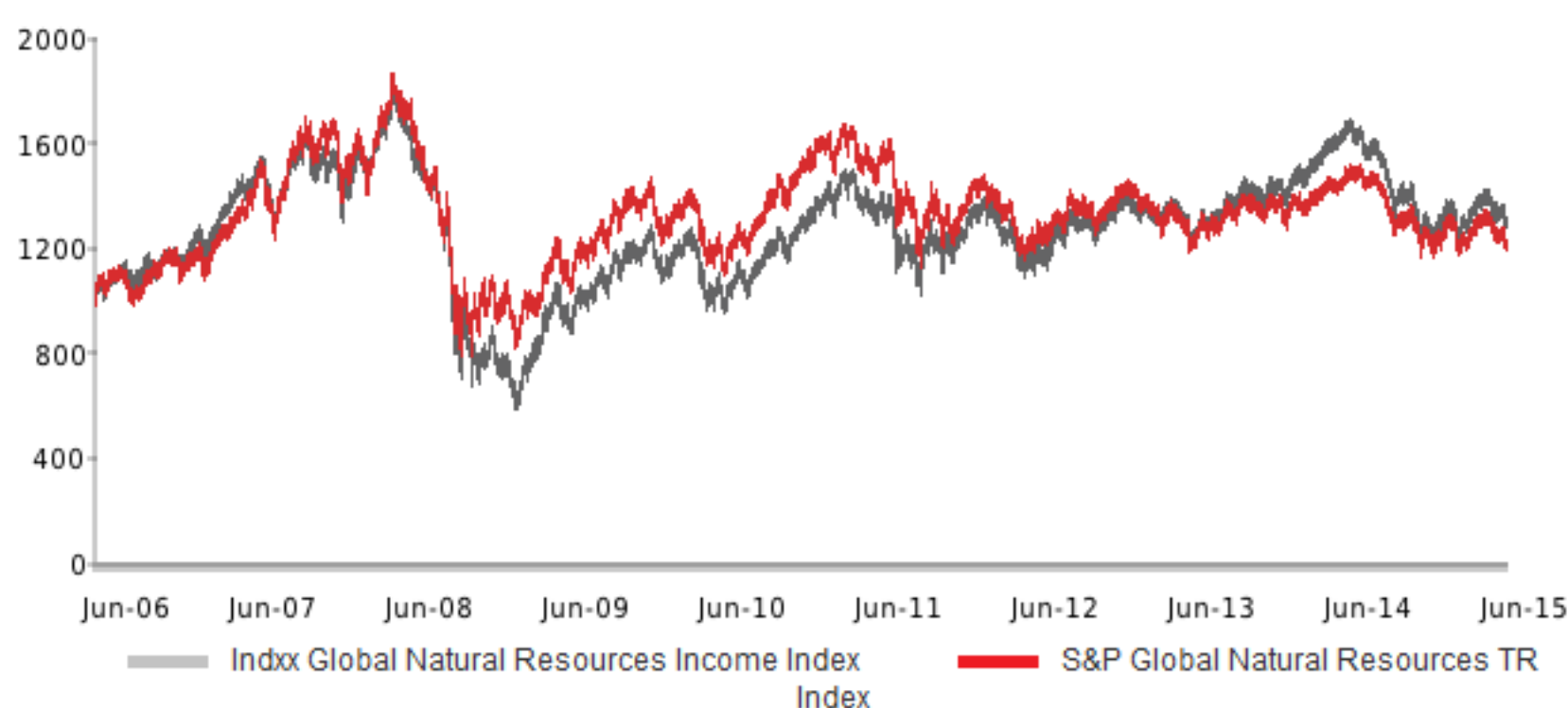
Index Description

The Indxx Global Natural Resource Income Index is a 50-stock free float adjusted market capitalization weighted index designed to measure the market performance of the 50 highest dividend yielding companies involved in the upstream segment of the natural resources sector.

Index Characteristics

| | |
|------------------------------|------------|
| Base Date | 06/23/2006 |
| No. of Constituents | 50 |
| Total Market Cap (\$ Mn) | 1,004,210 |
| Average Market Cap (\$ Mn) | 20,084 |
| Median Market Cap (\$ Mn) | 7,218 |
| Largest Constituent (\$ Mn) | 179,412 |
| Smallest Constituent (\$ Mn) | 1,094 |

Performance Graph



Fundamentals

| | |
|--------------------------|-------------|
| Price to Earnings Ratio* | 19.71x |
| Price to Sales Ratio* | 1.47x |
| Sharpe Ratio* | -1.53 |
| Dividend Yield* | 6.24% |
| 52 Week High/Low** | 1668 / 1205 |

*Trailing 12 months data for current year portfolio

**Trailing 12 months

Market Cap Breakdown

| | |
|---------------------------------|--------|
| Large Cap (> \$10 Bn) | 78.55% |
| Mid Cap (\$2 Bn - \$10 Bn) | 18.97% |
| Small Cap (\$0.1 Bn - \$2 Bn) | 2.48% |

Top 5 Industry Breakdown

| | |
|------------------|--------|
| Energy | 52.98% |
| Materials | 36.55% |
| Utilities | 8.84% |
| Consumer Staples | 1.39% |
| Industrials | 0.23% |

Top 10 Constituents

| Company Name | ISIN | Industry | Weight |
|------------------------------------|--------------|-----------|--------|
| BHP Billiton Ltd. | AU000000BHP4 | Materials | 10.00% |
| BP Plc | GB0007980591 | Energy | 9.89% |
| Royal Dutch Shell Plc | GB00B03MLX29 | Energy | 9.82% |
| China Shenhua Energy Co. Ltd. | CNE1000002R0 | Energy | 9.52% |
| Potash Corp. of Saskatchewan, Inc. | CA73755L1076 | Materials | 4.73% |
| Eni SpA | IT0003132476 | Energy | 4.51% |
| Rio Tinto Ltd. | AU000000RIO1 | Materials | 4.46% |
| Lukoil OAO | US6778621044 | Energy | 4.39% |
| International Paper Co. | US4601461035 | Materials | 4.11% |
| Woodside Petroleum Ltd. | AU000000WPL2 | Energy | 3.86% |

Risk & Return Statistics

| Statistic | QTD | YTD | 1 Year | 3 Year | Since Base Date |
|--------------------------------|--------|--------|---------|--------|-----------------|
| Beta ¹ | 1.13 | 1.10 | 1.08 | 0.99 | 0.92 |
| Correlation ¹ | 0.94 | 0.94 | 0.91 | 0.90 | 0.92 |
| Cumulative Return ² | 1.74% | 0.38% | -21.88% | 3.26% | 2.77% |
| Standard Deviation | 14.46% | 17.17% | 16.16% | 14.11 | 23.74% |

¹w.r.t. S&P Global Natural Resources TR Index

²All returns for period greater than 1 year are annualized