

Dow Jones Sustainability Europe IndexSM

Fact Sheet

Stated Objective

The Dow Jones Sustainability Europe IndexSM is composed of European sustainability leaders as identified by SAM through a corporate sustainability assessment. The index represents the top 20% of the largest 600 European companies in the Dow Jones Global Total Stock Market IndexSM based on long-term economic, environmental and social criteria.

Key Features

- Components are selected according to a systematic corporate sustainability assessment that identifies the sustainability leaders in each of 57 industry groups.
- The underlying research methodology accounts for general as well as industry-specific sustainability trends and evaluates corporations based on a variety of criteria including climate change strategies, energy consumption, human resources development, knowledge management, stakeholder relations and corporate governance.
- The Dow Jones Sustainability Europe IndexSM was first calculated on August 04, 2010.

Descriptive Statistics

Currency	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
EUR	172	3,174.1	2,688.7	15.6	7.1	152.7	0.6	5.68	0.02
USD	172	4,201.1	3,558.7	20.7	9.4	202.1	0.8	5.68	0.02

Data calculated as of April 30, 2012.

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	2011	1-Year	3-Year	5-Year	10-Year	Since Inception*
EUR	-2.39	1.55	5.91	-9.31	-7.56	11.24	-5.84	0.48	1.00
USD	-2.99	2.68	7.98	-12.24	-17.53	11.19	-6.42	4.43	3.88

Data calculated as of April 30, 2012.

The Dow Jones Sustainability Europe IndexSM was first calculated on August 04, 2010. 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: September 30, 2001.

Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
14.04	10.09	12.88	10.03	1.41	3.32	0.84	5.90

Data calculated in USD as of April 30, 2012.

Symbols

	Total Return		Price Return	
	EUR	USD	EUR	USD
Suggested Symbol	DJSEURT	DJSEURDT	DJSEUR	DJSEURD
Bloomberg	DJSEURT	DJSEURDT	DJSEUR	DJSEURD
Bridge	US&DSER.T	US&DSEU.T	US&DSEUR	US&DSEUD
Reuters	.DJSEURT	.DJSEURDT	.DJSEUR	.DJSEURD
Thomson	.DDSRT	.DDSET	.DDSUR	DDSEU
Telekurs	DJSEURT	DJSEURDT	DJSEUR	DJSEURD

Country Allocation

U.K.	30.95%
Switzerland	18.78%
Germany	17.34%
France	11.86%
Spain	6.17%
Italy	4.93%
Netherlands	3.88%
Denmark	1.99%
Sweden	1.98%
Norway	0.61%
Finland	0.60%
Ireland	0.41%
Portugal	0.33%
Greece	0.11%
Belgium	0.07%

Data calculated in USD as of April 30, 2012.

Sector Allocation

Financials	21.73%
Consumer Goods	20.07%
Basic Materials	12.10%
Industrials	11.84%
Health Care	11.84%
Oil & Gas	6.04%
Consumer Services	5.77%
Telecommunications	4.12%
Utilities	3.84%
Technology	2.67%

Data calculated in USD as of April 30, 2012.

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 (%)
Nestle S.A.	Switzerland	CH0038863350	Consumer Goods	Food & Beverage	1.00	5.68%
HSBC Holdings PLC (UK Reg)	U.K.	GB0005405286	Financials	Banks	1.00	4.51%
Novartis AG	Switzerland	CH0012005267	Health Care	Health Care	0.95	4.05%
Roche Holding AG Part. Cert.	Switzerland	CH0012032048	Health Care	Health Care	1.00	3.61%
Total S.A.	France	FR0000120271	Oil & Gas	Oil & Gas	0.95	2.98%
British American Tobacco PLC	U.K.	GB0002875804	Consumer Goods	Personal & Household Goods	1.00	2.84%
Siemens AG	Germany	DE0007236101	Industrials	Industrial Goods & Services	0.94	2.25%
BASF SE	Germany	DE000BASF111	Basic Materials	Chemicals	1.00	2.13%
Rio Tinto PLC	U.K.	GB0007188757	Basic Materials	Basic Resources	0.92	2.08%
BHP Billiton PLC	U.K.	GB0000566504	Basic Materials	Basic Resources	1.00	1.90%

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Quick Facts

Component Number	Variable
Weighting	Float-adjusted market capitalization
Review Frequency	Quarterly in March, June, September and December. Annual reassessment in September.
Base Value/Base Date	100 as of September 30, 2001
Calculation Frequency	Price Return: Every 15 seconds; Total Return: Summary Only
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 September 30, 2001
Date of Introduction	August 04, 2010

For more information on the Dow Jones Sustainability Europe IndexSM,
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Learn more at www.djindexes.com.

All information as of April 30, 2012

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