

Dow Jones Sustainability Eurozone 40 IndexSM

Fact Sheet

Stated Objective

The Dow Jones Sustainability Eurozone 40 IndexSM tracks the performance of the largest companies in the Eurozone that are included in the Dow Jones Sustainability Eurozone IndexSM. The 40 companies are weighted by their sustainability score.

Key Features

- The Dow Jones Sustainability Eurozone IndexSM is composed of Eurozone sustainability leaders as identified by SAM through a corporate sustainability assessment. The index represents all Eurozone companies in the Dow Jones Sustainability Europe IndexSM.
- 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 Eurozone 40 IndexSM was first calculated on July 22, 2010.

Descriptive Statistics

Market Capitalization (Billions)

Currency	Component Number	Full	Float-Adjusted	Mean	Median	Largest	Smallest
EUR	40	1,239.5	1,011.9	25.3	19.4	80.1	6.9
USD	40	1,640.5	1,339.3	33.5	25.7	106.0	9.1

Data calculated as of April 30, 2012.

Mean, median, largest component and smallest component values are based on float-adjusted market capitalization.

Performance

Total Return (%)

Currency	Total Return (%)				Annualized Total Return (%)				
	1-Month	3-Month	YTD	2011	1-Year	3-Year	5-Year	10-Year	Since Inception*
EUR	-5.73	-1.31	3.06	-14.43	-17.93	4.25	-8.19	0.06	2.07
USD	-6.31	-0.22	5.08	-17.20	-26.79	4.21	-8.75	3.99	5.75

Data calculated as of April 30, 2012.

The Dow Jones Sustainability Eurozone 40 IndexSM was first calculated on July 22, 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 28, 2001.

Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
13.47	9.49	11.32	9.32	1.11	3.81	0.56	4.64

Data calculated in USD as of April 30, 2012.

Symbols

	Total Return		Price Return	
	EUR	USD	EUR	USD
Suggested Symbol	DJSEZ40T	DJSEZ4DT	DJSEZ40	DJSEZ40D
Bloomberg	DJSEZ40T	DJSEZ4DT	DJSEZ40	DJSEZ40D
Bridge	US&DEZ.T	US&DE40.T	US&DEZ	US&DE40
Reuters	.DJSEZ40T	.DJSEZ4DT	.DJSEZ40	.DJSEZ40D
Thomson	DDTZE	.DDJTZ	.DDZES	DDZED
Telekurs	DJSEZ40T	DJSEZ4DT	DJSEZ40	DJSEZ40D

Country Allocation

Germany	42.77%
France	22.18%
Spain	11.95%
Netherlands	10.30%
Italy	8.37%
Ireland	3.04%
Finland	1.39%

Weights are based on index calculation methodology not float-adjusted market capitalization.

Sector Allocation

Consumer Goods	23.30%
Financials	22.27%
Industrials	12.34%
Basic Materials	9.63%
Utilities	9.40%
Telecommunications	8.52%
Oil & Gas	7.05%
Technology	4.76%
Consumer Services	2.72%

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.

Weights are based on index calculation methodology not float-adjusted market capitalization.

Top Components

Company	Country	ISIN/Ticker	Industry	Supersector	Weight (%)
BMW AG	Germany	DE0005190003	Consumer Goods	Automobiles & Parts	3.37%
SAP AG	Germany	DE0007164600	Technology	Technology	3.37%
adidas AG	Germany	DE000A1EWWW0	Consumer Goods	Personal & Household Goods	3.35%
Bayer AG	Germany	DE000BAY0017	Basic Materials	Chemicals	3.35%
BASF SE	Germany	DE000BASF111	Basic Materials	Chemicals	3.25%
Deutsche Post AG	Germany	DE0005552004	Industrials	Industrial Goods & Services	3.22%
Allianz SE	Germany	DE0008404005	Financials	Insurance	3.19%
Muenchener Rueckversicherungs-Gesellschaft AG	Germany	DE0008430026	Financials	Insurance	3.06%
RWE AG	Germany	DE0007037129	Utilities	Utilities	3.04%
CRH PLC	Ireland	IE0001827041	Industrials	Construction & Materials	3.04%

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Weights are based on index calculation methodology not float-adjusted market capitalization.

Quick Facts

Component Number	40
Weighting	Weighted by sustainability score
Review Frequency	Annual reassessment in September
Base Value/Base Date	1000 as of September 28, 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 28, 2001
Date of Introduction	July 22, 2010

For more information on the Dow Jones Sustainability Eurozone 40 IndexSM,
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Learn more at www.djindexes.com.

All information as of April 30, 2012

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