

Dow Jones Sustainability North America IndexSM

Fact Sheet

Stated Objective

The Dow Jones Sustainability North America IndexSM is composed of North American sustainability leaders as identified by SAM through a corporate sustainability assessment. The index represents the top 20% of the largest 600 North American 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 North America IndexSM was first calculated on September 23, 2005.

Descriptive Statistics

Currency	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
USD	141	5,135.3	4,983.5	35.3	17.5	227.0	0.8	4.56	0.02

Data calculated as of January 31, 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*
USD	3.96	3.72	3.96	0.80	3.52	18.86	0.16	3.17	2.82

Data calculated as of January 31, 2012.

The Dow Jones Sustainability North America IndexSM was first calculated on September 23, 2005. 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, 1998.

Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
16.85	11.76	16.61	11.61	2.05	2.72	1.34	7.83

Data calculated in USD as of January 31, 2012.

Symbols

	Total Return	Price Return
	USD	USD
Suggested Symbol	A1SGITR	A1SGI
Bloomberg	A1SGITR	A1SGI
Bridge	us&NAC.T	us&NAC
Comstock	A1SGITR	A1SGI
Reuters	.A1SGITR	.A1SGI
Thomson	.DAGIT	.DASGI
Telekurs	A1SGITR	A1SGI

Country Allocation

U.S.	87.15%
Canada	12.85%

Data calculated in USD as of January 31, 2012.

Sector Allocation

Technology	15.15%
Health Care	12.57%
Industrials	12.18%
Oil & Gas	12.07%
Financials	12.04%
Consumer Goods	11.18%
Consumer Services	8.66%
Basic Materials	5.93%
Telecommunications	5.83%
Utilities	4.39%

Data calculated in USD as of January 31, 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 (%)
International Business Machines Corp.	U.S.	IBM	Technology	Technology	1.00	4.56%
Chevron Corp.	U.S.	CVX	Oil & Gas	Oil & Gas	1.00	4.15%
General Electric Co.	U.S.	GE	Industrials	Industrial Goods & Services	1.00	3.96%
Johnson & Johnson	U.S.	JNJ	Health Care	Health Care	1.00	3.62%
AT&T Inc.	U.S.	T	Telecommunications	Telecommunications	1.00	3.51%
Procter & Gamble Co.	U.S.	PG	Consumer Goods	Personal & Household Goods	1.00	3.48%
Intel Corp.	U.S.	INTC	Technology	Technology	1.00	2.70%
Merck & Co. Inc.	U.S.	MRK	Health Care	Health Care	1.00	2.36%
Verizon Communications Inc.	U.S.	VZ	Telecommunications	Telecommunications	1.00	2.14%
Cisco Systems Inc.	U.S.	CSCO	Technology	Technology	1.00	2.12%

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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 December 31, 1998
Calculation Frequency	Summary only
Dividend Treatment	Price return and total return versions are available. The total return version of the index is calculated with gross dividends reinvested.
Estimated Back-Tested History Availability	Available daily back to December 31, 1998
Date of Introduction	September 23, 2005

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

All information as of January 31, 2012

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