

Dow Jones Sustainability North America 40 IndexSM

Fact Sheet

Stated Objective

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

Key Features

- 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.
- 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 40 IndexSM was first calculated on August 29, 2008.

Descriptive Statistics

Market Capitalization (Billions)

Currency	Component Number	Full	Float-Adjusted	Mean	Median	Largest	Smallest
USD	40	3,486.3	3,400.1	85.0	63.3	227.0	24.8

Data calculated as of January 31, 2012.

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

Performance

Total Return (%)

Annualized Total Return (%)

Currency	1-Month	3-Month	YTD	2011	1-Year	3-Year	5-Year	10-Year	Since Inception*
USD	5.66	5.29	5.66	-1.05	3.34	19.36	1.24	N/A	2.45

Data calculated as of January 31, 2012.

The Dow Jones Sustainability North America 40 IndexSM was first calculated on August 29, 2008. 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, 2005.

Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
15.90	11.24	15.90	11.24	2.07	2.48	1.32	7.95

Data calculated in USD as of January 31, 2012.

Symbols

	Total Return		Price Return	
	EUR	USD	EUR	USD
Suggested Symbol	A140R	A140T	A140E	A140
Bloomberg	A140R	A140T	A140E	A140
Bridge	us&A140E.T	us&A140.T	us&A140E	us&A140
Comstock	A140R	A140T	A140E	A140
Reuters	.A140R	.A140T	.A140E	.A140
Thomson	.DCNRT	.DCNST	.DCNAE	.DCSNA
Telekurs	A140R	A140T	A140E	A140

Country Allocation

U.S.	86.97%
Canada	13.03%

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

Sector Allocation

Technology	15.09%
Industrials	14.13%
Health Care	13.97%
Consumer Goods	13.96%
Financials	13.17%
Consumer Services	10.60%
Oil & Gas	8.98%
Basic Materials	6.10%
Telecommunications	4.01%

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.

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

Top Components

Company	Country	ISIN/Ticker	Industry	Supersector	Weight (%)
Intel Corp.	U.S.	INTC	Technology	Technology	3.65%
UnitedHealth Group Inc.	U.S.	UNH	Health Care	Health Care	3.05%
PepsiCo Inc.	U.S.	PEP	Consumer Goods	Food & Beverage	2.98%
Ford Motor Co.	U.S.	F	Consumer Goods	Automobiles & Parts	2.98%
Cisco Systems Inc.	U.S.	CSCO	Technology	Technology	2.96%
Merck & Co. Inc.	U.S.	MRK	Health Care	Health Care	2.95%
Caterpillar Inc.	U.S.	CAT	Industrials	Industrial Goods & Services	2.94%
International Business Machines Corp.	U.S.	IBM	Technology	Technology	2.92%
EMC Corp.	U.S.	EMC	Technology	Technology	2.88%
General Electric Co.	U.S.	GE	Industrials	Industrial Goods & Services	2.88%

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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 30, 2005
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 September 30, 2005
Date of Introduction	August 29, 2008

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

All information as of January 31, 2012

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