

Dow Jones Sustainability Nordic IndexSM

Fact Sheet

Stated Objective

The Dow Jones Sustainability Nordic IndexSM is composed of Nordic sustainability leaders as identified by SAM through a corporate sustainability assessment. The index represents the top 30% of the largest Nordic 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 Nordic IndexSM was first calculated on November 10, 2010.

Descriptive Statistics

Currency	Component Number	Market Capitalization (Billions)						Component Weight (%)	
		Full	Float-Adjusted	Mean	Median	Largest	Smallest	Largest	Smallest
EUR	31	386.3	246.4	7.9	5.0	26.9	0.6	10.92	0.24
USD	31	511.3	326.1	10.5	6.7	35.6	0.8	10.92	0.24

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	-2.32	5.42	8.82	-14.58	-10.18	16.48	-2.34	N/A	4.11
USD	-2.92	6.59	10.95	-17.35	-19.87	16.44	-2.93	N/A	5.60

Data calculated as of April 30, 2012.

The Dow Jones Sustainability Nordic IndexSM was first calculated on November 10, 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, 2005.

Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
18.17	13.32	14.16	12.59	1.94	2.69	0.97	7.55

Data calculated in USD as of April 30, 2012.

Symbols

	Total Return SM		Price Return	
	EUR	USD	EUR	USD
Suggested Symbol	DJSNET	DJSNDT	DJSNE	DJSND
Bloomberg	DJSNET	DJSNDT	DJSNE	DJSND
Bridge	US&DJSNE.T	US&DJSND.T	US&DJSNE	US&DJSND
Reuters	.DJSNET	.DJSNDT	.DJSNE	.DJSND
Thomson	.DDNTJ	.DDSJD	.DDENJ	.DDNSJ
Telekurs	DJSNET	DJSNDT	DJSNE	DJSND

Country Allocation

Sweden	51.17%
Denmark	17.86%
Norway	17.28%
Finland	13.70%

Data calculated in USD as of April 30, 2012.

Sector Allocation

Industrials	23.33%
Health Care	15.58%
Technology	13.19%
Consumer Services	11.39%
Financials	10.95%
Oil & Gas	10.63%
Telecommunications	8.52%
Utilities	2.88%
Basic Materials	1.88%
Consumer Goods	1.67%

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 (%)
Novo Nordisk A/S Series B	Denmark	DK0060102614	Health Care	Health Care	0.84	10.92%
H&M Hennes & Mauritz AB Series B	Sweden	SE0000106270	Consumer Services	Retail	0.67	10.06%
L.M. Ericsson Telephone Co. Series B	Sweden	SE0000108656	Technology	Technology	1.00	9.07%
Statoil ASA	Norway	NO0010096985	Oil & Gas	Oil & Gas	0.34	8.76%
Volvo AB Series B	Sweden	SE0000115446	Industrials	Industrial Goods & Services	0.94	5.80%
Sandvik AB	Sweden	SE0000667891	Industrials	Industrial Goods & Services	0.89	5.40%
Atlas Copco AB Series A	Sweden	SE0000101032	Industrials	Industrial Goods & Services	0.77	4.71%
TeliaSonera AB	Sweden	SE0000667925	Telecommunications	Telecommunications	0.49	4.35%
Swedbank AB Series A	Sweden	SE0000242455	Financials	Banks	0.88	4.31%
Telenor ASA	Norway	NO0010063308	Telecommunications	Telecommunications	0.46	4.17%

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Quick Facts

Component Number	Variable
Weighting	Float-adjusted market capitalization
Review Frequency	Annually
Base Value/Base Date	1000 as of September 30, 2005
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, 2005
Date of Introduction	November 10, 2010

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

All information as of April 30, 2012

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