



Dow Jones  
Sustainability  
Indexes

April 2012

A cooperation of Dow Jones Indexes and SAM

**Dow Jones** Indexes  
A CME Group Company

**sam**   
sustainability investing

# DJSI World – Country / Sector Allocations

as per April 30, 2012

## Country Allocation

<b>Economic Sector</b>	<b>DJSI World</b>	<b>MSCI World</b>
Utilities	2.9%	3.7%
Telecommunications	4.2%	3.9%
Technology	11.1%	12.9%
Oil & Gas	7.1%	11.0%
Industrials	12.8%	11.0%
Health Care	12.9%	10.2%
Financials	19.4%	18.6%
Consumer Services	6.6%	10.7%
Consumer Goods	13.0%	10.9%
Basic Materials	10.1%	7.2%

## Sector Allocation

<b>Countries</b>	<b>DJSI World</b>	<b>MSCI World</b>
USA	29.75%	53.41%
UK	17.52%	9.63%
Switzerland	8.53%	3.55%
Germany	7.54%	3.53%
France	6.38%	3.67%
Australia	6.03%	3.67%
Japan	3.96%	9.08%
Spain	2.83%	1.04%
Canada	2.66%	5.03%
Others	15.21%	7.39%

# Performance Comparison

## DJSI World (TR, USD)

4.30.2012	DJSI World	DJTSM GblLrgT**	MSCI World
1 Month	-1.99%	-1.17%	-1.14%
3 Months	2.54%	4.35%	5.03%
YTD 2012	8.34%	10.57%	10.30%
1 Year	-9.99%	-5.95%	-4.63%
3 Years	46.85%	55.67%	54.52%
5 Years	-14.45%	-6.00%	-8.57%
Since Inception*	25.30%	41.12%	31.38%
2000	-16.90%	-14.90%	-13.18%
2001	-15.54%	-17.20%	-16.82%
2002	-21.26%	-18.04%	-19.89%
2003	36.41%	35.07%	33.13%
2004	12.84%	15.90%	14.72%
2005	9.12%	11.25%	9.49%
2006	24.08%	21.36%	20.07%
2007	11.67%	12.49%	9.04%
2008	-42.98%	-42.03%	-40.71%
2009	36.06%	35.35%	29.99%
2010	6.52%	13.77%	11.76%
2011	-7.88%	-7.68%	-5.54%

\* August 31, 1999

\*\*Dow Jones Global Large-Cap Total Stock Market Index

## DJSI World (TR, EUR)

4.30.2012	DJSI World	DJTSM GblLrgT**	MSCI World
1 Month	-1.39%	-0.34%	-0.53%
3 Months	1.42%	3.27%	3.88%
YTD 2012	6.26%	8.53%	8.18%
1 Year	0.89%	5.98%	6.90%
3 Years	47.02%	57.81%	54.70%
5 Years	-11.79%	-0.43%	-5.72%
Since Inception*	-0.01%	19.27%	4.94%
2000	-10.59%	-8.22%	-7.31%
2001	-10.51%	-12.62%	-12.30%
2002	-33.20%	-30.53%	-32.02%
2003	13.62%	12.92%	10.74%
2004	4.54%	7.42%	6.46%
2005	25.75%	27.45%	26.17%
2006	10.99%	8.88%	7.40%
2007	0.72%	1.73%	-1.66%
2008	-40.03%	-39.41%	-37.64%
2009	31.82%	31.78%	25.94%
2010	13.92%	21.99%	19.53%
2011	-4.80%	-4.30%	-2.38%

\* August 31, 1999

\*\*Dow Jones Global Large-Cap Total Stock Market Index

# Performance Comparison

## DJSI World Enlarged

EUR

	DJSI Enlarged	DJTSM GblLrgT***	MSCI World
1 Month	-1.20%	-0.34%	-0.53%
3 Months	1.78%	3.27%	3.88%
YTD 2012	6.52%	8.53%	8.18%
1 Year*	1.13%	5.98%	6.90%
3 Years*	46.23%	57.81%	54.70%
Since Inception**	5.49%	8.74%	10.00%
2007*	0.13%	1.73%	-1.66%
2008*	-39.19%	-39.41%	-37.64%
2009*	29.73%	31.78%	25.94%
2010*	14.69%	21.99%	19.53%
2011	-4.98%	-4.30%	-2.38%

\*based on backtracking data

\*\*November 30, 2010

\*\*\*Dow Jones Global Large-Cap Total Stock Market Index

# Performance Comparison

## DJSI World 80 (TR, USD)

	DJSI World 80	Dow Jones Global Titans 50 Index	MSCI World
1 Month	-1.77%	-1.39%	-1.14%
3 Months	2.15%	6.30%	5.03%
YTD 2012	8.65%	9.70%	10.30%
1 Year	-10.23%	1.16%	-4.63%
3 Years	43.27%	52.56%	54.52%
5 Years**	-12.10%	-9.11%	-8.57%
Since Inception*	-6.17%	4.95%	4.32%
2003**	38.64%	25.12%	33.11%
2004**	13.00%	8.00%	14.72%
2005**	10.00%	3.36%	9.49%
2006**	26.46%	20.51%	20.07%
2007**	16.71%	6.65%	9.04%
2008**	-41.25%	-38.37%	-40.71%
2009	30.73%	23.99%	29.99%
2010	4.64%	4.33%	11.76%
2011	-7.12%	0.76%	-5.54%

\* August 29, 2008

\*\* based on backtracking data

## DJSI World 80 (TR, EUR)

	DJSI World 80	Dow Jones Global Titans 50 Index	MSCI World
1 Month	-1.17%	-0.79%	-0.53%
3 Months	1.03%	5.13%	3.88%
YTD 2012	6.57%	7.04%	8.18%
1 Year	0.62%	13.39%	6.90%
3 Years	43.44%	52.74%	54.70%
5 Years**	-9.36%	-6.28%	-5.72%
Since Inception*	4.37%	16.74%	16.04%
2003**	15.48%	4.22%	10.74%
2004**	4.69%	0.06%	6.46%
2005**	26.76%	19.11%	26.17%
2006**	13.12%	7.80%	7.40%
2007**	5.26%	-3.81%	-1.66%
2008**	-38.20%	-35.17%	-37.64%
2009	26.65%	20.13%	25.94%
2010	11.91%	11.58%	19.53%
2011	-4.01%	4.67%	-2.38%

\* August 29, 2008

\*\* based on backtracking data

# Performance Comparison

## DJSI Asian Pacific (TR, USD)

	DJSI Asia Pacific	MSCI Daily TR Net Pacific Index
1 Month	-0.83%	-1.40%
3 Months	3.54%	3.05%
YTD 2012	11.38%	9.72%
1 Year	-7.63%	-5.52%
Since Inception *	47.44%	43.78%
2009	29.30%	24.18%
2010	14.27%	15.92%
2011	-14.65%	-13.74%

\* January 16, 2009

## DJSI Korea (TR, KRW)

	DJSI Korea	DJ Korea TSM
1 Month	-2.69%	-1.29%
3 Months	-0.26%	2.69%
YTD 2012	8.68%	10.19%
1 Year	-13.62%	-6.95%
3 Year**	47.58%	51.32%
Since Inception *	13.68%	23.19%
2010	20.52%	21.32%
2011	-12.71%	-9.27%

\* October 20, 2009

\*\*based on backtracking data

# Performance Comparison

## DJSI North America (TR, USD)

	DJSI NA	DJ Wilshire US Large Cap**	S&P 500
1 Month	-0.70%	-0.57%	-0.63%
3 Months	4.16%	7.05%	7.08%
YTD 2012	8.28%	12.18%	11.88%
1 Year	0.78%	4.42%	4.76%
3 Year	64.46%	71.32%	70.49%
Since Inception *	23.91%	33.25%	30.61%
2006	15.52%	15.62%	15.79%
2007	6.15%	6.40%	5.49%
2008	-38.14%	-37.06%	-37.00%
2009	30.27%	26.98%	26.46%
2010	13.51%	16.07%	15.06%
2011	0.80%	1.71%	2.11%

\* September 30, 2005

\*\*Dow Jones Total Stock Market US Large Cap TR Index

## DJSI United States (TR, USD)

	DJSI US	DJ Wilshire US Large Cap	S&P 500
1 Month	-0.87%	-0.57%	-0.63%
3 Months	4.33%	7.05%	7.08%
YTD 2012	8.15%	12.18%	11.88%
1 Year	3.09%	4.42%	4.76%
3 Year	64.06%	71.32%	70.49%
Since Inception *	22.20%	33.25%	30.61%
2006	15.34%	15.62%	15.79%
2007	4.35%	6.40%	5.49%
2008	-36.83%	-37.06%	-37.00%
2009	26.88%	26.98%	26.46%
2010	12.69%	16.07%	15.06%
2011	2.70%	1.71%	2.11%

\* September 30, 2005

\*\*Dow Jones Total Stock Market US Large Cap TR Index

# Performance Comparison

## DJSI Europe (TR, EUR)

	DJSI EUROPE	STOXX 600	STOXX Europe 50
1 Month	-2.39%	-1.65%	-0.39%
3 Months	1.56%	2.35%	4.75%
YTD 2012	5.91%	6.61%	4.75%
1 Year	-7.56%	-6.29%	-1.19%
3 Years*	37.65%	40.62%	50.01%
Since Inception**	0.50%	3.08%	1.73%
2007*	1.66%	2.63%	2.62%
2008*	-44.97%	-43.77%	-41.22%
2009*	32.82%	32.39%	28.74%
2010*	10.46%	11.61%	3.13%
2011	-5.37%	-4.97%	-0.94%

\*based on backtracking data

\*\*August 4, 2010

## DJSI Eurozone (TR, EUR)

	DJSI EUROZONE	EURO STOXX	EURO STOXX 50
1 Month	-6.20%	-5.05%	-1.31%
3 Months	-2.74%	-1.18%	7.35%
YTD 2012	2.17%	4.30%	7.35%
1 Year	-17.70%	-17.80%	-11.73%
3 Years*	16.13%	15.83%	32.66%
Since Inception**	-9.51%	-9.39%	-8.27%
2007*	7.91%	7.28%	9.59%
2008*	-44.87%	-44.61%	-42.40%
2009*	27.99%	27.62%	25.65%
2010*	1.88%	2.69%	-2.81%
2011	-11.71%	-14.93%	-9.47%

\*based on backtracking data

\*\*August 4, 2010

# Performance Comparison

## DJSI Europe 40 (TR, EUR)

	DJSI Europe 40	STOXX Europe 50
1 Month	-1.65%	-1.58%
3 Months	1.47%	0.69%
YTD 2012	5.88%	3.09%
1 Year	-7.93%	-6.00%
3 Year*	34.72%	31.61%
Since Inception**	1.26%	0.12%
2007*	9.64%	2.62%
2008*	-42.22%	-41.22%
2009*	25.69%	28.74%
2010*	11.54%	3.13%
2011	-3.39%	-0.94%

\*based on backtracking data

\*\* August 4, 2010

## DJSI Eurozone 40 (TR, EUR)

	DJSI Eurozone 40	EURO STOXX 50
1 Month	-5.73%	-6.21%
3 Months	-1.31%	-3.76%
YTD 2012	3.06%	0.68%
1 Year	-17.93%	-20.31%
3 Year*	13.30%	7.73%
Since Inception**	-10.11%	-13.97%
2007*	9.68%	9.59%
2008*	-43.37%	-42.40%
2009*	23.66%	25.65%
2010*	4.52%	-2.81%
2011	-9.14%	-9.47%

\*based on backtracking data

\*\* August 4, 2010

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