

Dow Jones Sustainability United States IndexSM

Fact Sheet

Stated Objective

The Dow Jones Sustainability United States IndexSM is composed of U.S. sustainability leaders as identified by SAM through a corporate sustainability assessment. The index represents the top 20% of the largest 600 U.S. companies in the Dow Jones Sustainability North America 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 United States 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	116	4,629.0	4,481.9	38.6	17.8	227.9	0.8	5.09	0.02

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*
USD	-0.87	4.33	8.15	2.70	3.08	17.94	0.34	3.70	2.55

Data calculated as of April 30, 2012.

The Dow Jones Sustainability United States 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				
14.65	12.05	14.35	11.86	2.21	2.67	1.23	7.36

Data calculated in USD as of April 30, 2012.

Symbols

	Total Return	Price Return
	USD	USD
Suggested Symbol	AASGITR	AASGI
Bloomberg	AASGITR	AASGI
Bridge	us&USC.T	us&USC
Comstock	AASGITR	AASGI
Reuters	.AASGITR	.AASGI
Thomson	.DASIT	.DASSI
Telekurs	AASGITR	AASGI

Sector Allocation

Technology	17.08%
Health Care	14.45%
Industrials	13.08%
Consumer Goods	12.75%
Oil & Gas	10.01%
Consumer Services	10.00%
Telecommunications	7.07%
Financials	7.05%
Utilities	4.90%
Basic Materials	3.61%

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 (%)
International Business Machines Corp.	U.S.	IBM	Technology	Technology	0.95	5.09%
Chevron Corp.	U.S.	CVX	Oil & Gas	Oil & Gas	1.00	4.77%
General Electric Co.	U.S.	GE	Industrials	Industrial Goods & Services	1.00	4.61%
AT&T Inc.	U.S.	T	Telecommunications	Telecommunications	1.00	4.36%
Johnson & Johnson	U.S.	JNJ	Health Care	Health Care	1.00	3.97%
Procter & Gamble Co.	U.S.	PG	Consumer Goods	Personal & Household Goods	1.00	3.90%
Intel Corp.	U.S.	INTC	Technology	Technology	1.00	3.23%
Merck & Co. Inc.	U.S.	MRK	Health Care	Health Care	1.00	2.69%
Verizon Communications Inc.	U.S.	VZ	Telecommunications	Telecommunications	1.00	2.55%
Cisco Systems Inc.	U.S.	CSCO	Technology	Technology	1.00	2.42%

© CME Group Index Services LLC. 2012 Data calculated in USD as of April 30, 2012.

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 United States IndexSM,
email djindexsupport@djindexes.com
or call Americas +1.609.520.7249 | Asia +86.10.5737.2634 | Europe +49.69.29.725.180
Learn more at www.djindexes.com.

All information as of April 30, 2012

© CME Group Index Services LLC 2012. All rights reserved. "Dow Jones Indexes", the marketing name of CME Group Index Services LLC ("CME Indexes"), is a trademark of Dow Jones Trademark Holdings LLC. "Dow Jones®", "DJ", "Dow Jones Sustainability Indexes" and all other index names listed above are service marks of Dow Jones Trademark Holdings, LLC ("Dow Jones"), and have been licensed for use by CME Indexes. "CME" is a trademark of Chicago Mercantile Exchange Inc. All other names are the trademarks or service marks of their respective owners. The Dow Jones Sustainability IndexesSM are calculated and published by CME Indexes pursuant to an agreement between CME Indexes and SAM Indexes GmbH.

The Industry Classification Benchmark is a joint product of FTSE International Limited and Dow Jones Indexes, a licensed trademark of CME Group Index Services LLC. "FTSE" is a trade and service mark of London Stock Exchange and The Financial Times Limited.

Investment products based on the Dow Jones Sustainability IndexesSM are not sponsored, endorsed, sold or promoted by Dow Jones, CME Indexes, SAM or their respective affiliates and none of Dow Jones, CME Indexes, SAM or any of their respective affiliates make any representation regarding the advisability of investing in such products. Inclusion of a company in any of the indexes in these materials does not in any way reflect an opinion of Dow Jones, CME Indexes, SAM or any of their respective affiliates on the investment merits of such company. None of Dow Jones, CME Indexes, SAM or any of their respective affiliates is providing investment advice in connection with these indexes.

All information in these materials is provided "as is". CME Indexes, Dow Jones, SAM and their respective affiliates do not make any representation regarding the accuracy or completeness of these materials, the content of which may change without notice, and each of CME Indexes, Dow Jones, SAM and their respective affiliates specifically disclaim liability related to these materials.