

# Dow Jones Sustainability World 80 Index<sup>SM</sup>

# Fact Sheet

## Stated Objective

The Dow Jones Sustainability World 80 Index<sup>SM</sup> tracks the performance of the largest companies globally that are included in the Dow Jones Sustainability World Index<sup>SM</sup>. The 80 companies are weighted by their sustainability score.

## Key Features

- The Dow Jones Sustainability World Index<sup>SM</sup> is composed of global sustainability leaders as identified by SAM through a corporate sustainability assessment. The index represents the top 10% of the largest 2,500 companies in the Dow Jones Global Total Stock Market Index<sup>SM</sup> 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. While no industry is excluded in the selection process and in the composition of the Dow Jones Sustainability World Index<sup>SM</sup>, subsets of the index provide investors with the possibility to apply filters against certain sectors.
- The Dow Jones Sustainability World 80 Index<sup>SM</sup> was first calculated on August 26, 2008.

## Descriptive Statistics

### Market Capitalization (Billions)

Currency	Component Number	Full	Float-Adjusted	Mean	Median	Largest	Smallest
EUR	80	4,647.5	4,240.2	53.0	42.7	173.4	18.0
USD	80	6,083.8	5,550.6	69.4	55.8	227.0	23.6

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 (%)

Currency	Total Return (%)				Annualized Total Return (%)				
	1-Month	3-Month	YTD	2011	1-Year	3-Year	5-Year	10-Year	Since Inception*
EUR	5.48	8.15	5.48	-4.01	0.15	13.98	-1.77	N/A	5.78
USD	6.37	1.50	6.37	-7.12	-4.37	14.79	-1.63	N/A	9.03

Data calculated as of January 31, 2012.

The Dow Jones Sustainability World 80 Index<sup>SM</sup> was first calculated on August 26, 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, 2002.

## Fundamentals

P/E (Including Negative)		P/E (Excluding Negative)		P/B	Dividend Yield	P/Sales	P/Cash Flow
Trailing	Projected	Trailing	Projected				
15.63	10.18	15.63	10.18	1.63	2.87	1.06	6.25

Data calculated in USD as of January 31, 2012.

## Symbols

	Total Return		Price Return	
	EUR	USD	EUR	USD
Suggested Symbol	W180R	W180T	W180E	W180
Bloomberg	W180R	W180T	W180E	W180
Bridge	us&W180E.T	us&W180.T	us&W180E	us&W180
Comstock	W180R	W180T	W180E	W180
Reuters	.W180R	.W180T	.W180E	.W180
Thomson	.DCRWT	.DCSUT	.DCWEU	.DCWSI
Telekurs	W180R	W180T	W180E	W180

## Country Allocation

U.S.	26.98%
U.K.	15.68%
Germany	12.47%
France	8.37%
Australia	8.27%
Switzerland	7.50%
Spain	3.29%
South Korea	2.84%
Netherlands	2.71%
Italy	2.42%
Japan	2.26%
Canada	2.11%
Denmark	1.38%
Taiwan	1.33%
Brazil	1.26%
China	1.12%

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

## Sector Allocation

Financials	18.37%
Basic Materials	15.30%
Consumer Goods	14.38%
Health Care	12.81%
Industrials	11.12%
Technology	8.88%
Oil & Gas	6.95%
Telecommunications	4.48%
Consumer Services	4.27%
Utilities	3.44%

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](http://www.djindexes.com).

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

## Top Components

Company	Country	ISIN/Ticker	Industry	Supersector	Weight (%)
Samsung Electronics Co. Ltd.	South Korea	KR7005930003	Technology	Technology	1.70%
Intel Corp.	U.S.	INTC	Technology	Technology	1.67%
Bayer AG	Germany	DE000BAY0017	Basic Materials	Chemicals	1.61%
Dow Chemical Co.	U.S.	DOW	Basic Materials	Chemicals	1.55%
Allianz SE	Germany	DE0008404005	Financials	Insurance	1.52%
SAP AG	Germany	DE0007164600	Technology	Technology	1.48%
BASF SE	Germany	DE000BASF111	Basic Materials	Chemicals	1.47%
BMW AG	Germany	DE0005190003	Consumer Goods	Automobiles & Parts	1.47%
Diageo PLC	U.K.	GB0002374006	Consumer Goods	Food & Beverage	1.40%
UnitedHealth Group Inc.	U.S.	UNH	Health Care	Health Care	1.40%

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

## Quick Facts

Component Number	80
Weighting	Weighted by sustainability score
Review Frequency	Annually
Base Value/Base Date	1000 as of September 30, 2002
Calculation Frequency	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, 2002
Date of Introduction	August 26, 2008

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For more information on the Dow Jones Sustainability World 80 Index<sup>SM</sup>,  
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or call U.S. +1.609.520.7249 | Asia +86.10.5737.2634 | Europe +49.69.29.725.180  
Learn more at [www.djindexes.com](http://www.djindexes.com).

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All information as of January 31, 2012

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