

Dow Jones Sustainability North America Index

August 2010

Objective

The Dow Jones Sustainability North America Index (DJSI North America) captures the leading 20% in terms of sustainability out of the largest 600 North American companies. The components are selected according to a systematic corporate sustainability assessment that identifies the leading sustainability-driven companies in each of the 57 industry sectors. 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 DJSI North America, subsets of the index provide investors with the possibility to apply filters against certain sectors.

Key Facts

Number of components	139
Largest Component Weight	4.00%
Smallest Component Weight	0.019%
Top 10 Holdings Weight	31.95%
Top 50 Holdings Weight	76.66%

In Billion USD

Total Market Capitalization	4'800
Free Float Market Cap.	4'579
Weight. Average Com. Size	78.36
Median Component Size	18.11
Largest Component Size	183.15
Smallest Component Size	0.89

Weighting	Free Float Market Cap.
Review Frequency	Quarterly in Mar, Jun, Sept, Dec Annual reassessment in Sept.
Calculation/Distribution	Intraday / Day-end
Base Value/Base Date	100 as of December 31, 1998
Inception Date	September 23, 2005
History	Since December 31, 1998

Performance in USD

	DJSI NA	DJTSM US LrgTr**	S&P 500
1 Month	-4.43%	-4.40%	-4.51%
3 Months	-2.39%	-3.10%	-3.17%
YTD 2010	-4.41%	-4.16%	-4.62%
1 Year	5.74%	5.56%	4.91%
3 Year	-22.68%	-22.78%	-23.79%
Since Inception*	-4.40%	-3.57%	-5.23%
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%

* September 30, 2005

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

Sector Allocation

Utilities	3.6%
Telecommunications	2.1%
Technology	15.7%
Oil & Gas	11.9%
Industrials	11.4%
Health Care	12.2%
Financials	16.1%
Consumer Services	7.8%
Consumer Goods	13.2%
Basic Materials	5.9%

Country Allocation

USA	86.5%
Canada	13.5%

Top Holdings

Microsoft Corp.	4.00%
Procter & Gamble Co.	3.75%
International Business Machines Corp.	3.45%
Johnson & Johnson	3.45%
General Electric Co.	3.37%
Chevron Corp.	3.25%
JPMorgan Chase & Co.	3.16%
Coca-Cola Co.	2.60%
Cisco Systems Inc.	2.53%
Merck & Co. Inc.	2.39%

Fundamentals

Trailing P/E Incl. Negative	14.28
Projected P/E Incl. Negative	11.19
Trailing P/E Excl. Negative	12.88
Projected P/E Excl. Negative	11.17
Price/Book Value Ratio	1.99
Dividend Yield	2.60
Trailing Earnings per Share Growth	3.93
Projected Earnings per Share Growth	10.96

Volatility

	DJSI NA	DJTSM US LrgTr**	S&P 500
1 Year	16.99%	16.76%	16.88%
Since Inception*	17.58%	17.11%	17.18%

* September 30, 2005

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Vendor Codes

Full Name	Currency	Type	Region	BB Ticker	Reuters
Global					
Dow Jones Sustainability World Index	USD	Price	Global	W1SGI	.W1SGI
Dow Jones Sustainability World Index	USD	Return	Global	W1SGITRD	.W1SGITRD
Dow Jones Sustainability World Index	EUR	Price	Global	W1SGIE	.W1SGIE
Dow Jones Sustainability World Index	EUR	Return	Global	W1SGITRE	.W1SGITRE
Dow Jones Sustainability World Index	CHF	Price	Global	W1SGIC	.W1SGIC
Dow Jones Sustainability World Index	CHF	Return	Global	W1SGITRC	.W1SGITRC
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	EUR	Price	Global	W1SUSE	.W1SUSE
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	EUR	Return	Global	W1SUSTRE	.W1SUSTRE
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	USD	Price	Global	W1SUS	.W1SUS
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	USD	Return	Global	W1SUSTRD	.W1SUSTRD
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms and Adult Entertainment	EUR	Price	Global	W1X4XE	.W1X4XE
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms and Adult Entertainment	EUR	Return	Global	W1X4XTE	.W1X4XTE
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms and Adult Entertainment	USD	Price	Global	W1X4X	.W1X4X
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms and Adult Entertainment	USD	Return	Global	W1X4XTD	.W1X4XTD
Dow Jones Sustainability World 80 Index	USD	Price	Global	W180	.W180
Dow Jones Sustainability World 80 Return Index	USD	Return	Global	W180T	.W180T
Dow Jones Sustainability World 80 Index	EUR	Price	Global	W180E	.W180E
Dow Jones Sustainability World 80 Index	EUR	Return	Global	W180R	.W180R
Dow Jones Sustainability World ex US 80 Index	USD	Price	Global	W280	.W280
Dow Jones Sustainability World ex US 80 Index	USD	Return	Global	W280T	.W280T
Dow Jones Sustainability World ex US 80 Index	EUR	Price	Global	W280E	.W280E
Dow Jones Sustainability World ex US 80 Index	EUR	Return	Global	W280R	.W280R
Dow Jones Sustainability World Developed	USD	Price	Global	W3SGI	.W3SGI
Dow Jones Sustainability World Developed	USD	Return	Global	W3SGIT	.W3SGIT
Dow Jones Sustainability World Developed	EUR	Price	Global	W3SGIE	.W3SGIE
Dow Jones Sustainability World Developed	EUR	Return	Global	W3SGIRE	.W3SGIRE
Dow Jones Sustainability World Developed	CHF	Price	Global	W3SGIC	.W3SGIC
Dow Jones Sustainability World Developed	CHF	Return	Global	W3SGILC	.W3SGILC
Dow Jones Islamic Market Sustainability Index	USD	Return	Global	DJIMSI	.DJIMSI
North America					
Dow Jones Sustainability North America Index	USD	Price	North America	A1SGI	.A1SGI
Dow Jones Sustainability North America Index	USD	Return	North America	A1SGITR	.A1SGITR
Dow Jones Sustainability United States Index	USD	Price	United States	AASGI	.AASGI
Dow Jones Sustainability United States Index	USD	Return	United States	AASGITR	.AASGITR
Dow Jones Sustainability North America 40 Index	USD	Price	North America	A140	.A140
Dow Jones Sustainability North America 40 Index	USD	Return	North America	A140T	.A140T
Dow Jones Sustainability North America 40 Index	EUR	Price	North America	A140E	.A140E
Dow Jones Sustainability North America 40 Index	EUR	Return	North America	A140R	.A140R
Dow Jones Sustainability United States 40 Index	USD	Price	United States	US40	.US40
Dow Jones Sustainability United States 40 Index	USD	Return	United States	US40T	.US40T
Dow Jones Sustainability United States 40 Index	EUR	Price	United States	US40E	.US40E
Dow Jones Sustainability United States 40 Index	EUR	Return	United States	US40R	.US40R

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Europe	Currency	Type	Region	BB Ticker	Reuters
Dow Jones Sustainability Europe Index	EUR	Price	Europe	DJSEUR	.DJSEUR
Dow Jones Sustainability Europe Index	EUR	Return	Europe	DJSEURT	.DJSEURT
Dow Jones Sustainability Europe Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	EUR	Price	Europe	DJSEUXA	.DJSEUXA
	EUR	Return	Europe	DJSEUXAT	.DJSEUXAT
Dow Jones Sustainability Europe Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms and Adult Entertainment	EUR	Price	Europe	DJSENAE	.DJSENAE
	EUR	Return	Europe	DJSENAET	.DJSENAET
Dow Jones Sustainability Europe Index	USD	Price	Europe	DJSEURD	.DJSEURD
Dow Jones Sustainability Europe Index	USD	Return	Europe	DJSEURDT	.DJSEURDT
Dow Jones Sustainability Europe Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	USD	Price	Europe	DJSEUXAD	.DJSEUXAD
	USD	Return	Europe	DJSEUXAR	.DJSEUXAR
Dow Jones Sustainability Europe Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms and Adult Entertainment	USD	Price	Europe	DJSENAED	.DJSENAED
	USD	Return	Europe	DJSENAER	.DJSENAER
Dow Jones Sustainability Eurozone Index	EUR	Price	Europe	DJSEUZ	.DJSEUZ
Dow Jones Sustainability Eurozone Index	EUR	Return	Europe	DJSEUZT	.DJSEUZT
Dow Jones Sustainability Eurozone Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	EUR	Price	Europe	DJSEZXA	.DJSEZXA
	EUR	Return	Europe	DJSEZXAT	.DJSEZXAT
Dow Jones Sustainability Eurozone Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms and Adult Entertainment	EUR	Price	Europe	DJSENAE	.DJSENAE
	EUR	Return	Europe	DJSENAET	.DJSENAET
Dow Jones Sustainability Eurozone Index	USD	Price	Europe	DJSEUZD	.DJSEUZD
Dow Jones Sustainability Eurozone Index	USD	Return	Europe	DJSEUZDT	.DJSEUZDT
Dow Jones Sustainability Eurozone Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	USD	Price	Europe	DJSEZXAD	.DJSEZXAD
	USD	Return	Europe	DJSEZXAR	.DJSEZXAR
Dow Jones Sustainability Eurozone Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms and Adult Entertainment	USD	Price	Europe	DJSZXAED	.DJSZXAED
	USD	Return	Europe	DJSZXAER	.DJSZXAER
Dow Jones Sustainability Europe 40 Index	EUR	Price	Europe	DJSE40	.DJSE40
Dow Jones Sustainability Europe 40 Index	EUR	Return	Europe	DJSE40T	.DJSE40T
Dow Jones Sustainability Europe 40 Index	USD	Price	Europe	DJSE40D	.DJSE40D
Dow Jones Sustainability Europe 40 Index	USD	Return	Europe	DJSE40DT	.DJSE40DT
Dow Jones Sustainability Eurozone 40 Index	EUR	Price	Europe	DJSEZ40	.DJSEZ40
Dow Jones Sustainability Eurozone 40 Index	EUR	Return	Europe	DJSEZ40T	.DJSEZ40T
Dow Jones Sustainability Eurozone 40 Index	USD	Price	Europe	DJSEZ40D	.DJSEZ40D
Dow Jones Sustainability Eurozone 40 Index	USD	Return	Europe	DJSEZ40DT	.DJSEZ40DT
Asia Pacific	Currency	Type	Region	BB Ticker	Reuters
Dow Jones Sustainability Asia Pacific Index	USD	Price	Asia Pacific	P1SGI Index	.P1SGI
Dow Jones Sustainability Asia Pacific Index	USD	Return	Asia Pacific	P1SGITR Index	.P1SGITR
Dow Jones Sustainability Asia Pacific Index excluding Alcohol, Gambling, Tobacco, Armaments and Firearms	USD	Price	Asia Pacific	P1SUS Index	.P1SUS
	USD	Return	Asia Pacific	P1SUSTR Index	.P1SUSTR
Dow Jones Sustainability Asia Pacific 40 Index	USD	Price	Asia Pacific	P140 Index	.P140
Dow Jones Sustainability Asia Pacific 40 Index	USD	Return	Asia Pacific	P140T Index	.P140T
Dow Jones Sustainability Asia Pacific 40 Index	EUR	Price	Asia Pacific	P140E Index	.P140E
Dow Jones Sustainability Asia Pacific 40 Index	EUR	Return	Asia Pacific	P140R Index	.P140R
Dow Jones Sustainability Japan 40 Index	USD	Price	Japan	JP40D Index	.JP40D
Dow Jones Sustainability Japan 40 Index	USD	Return	Japan	JP40T Index	.JP40T
Dow Jones Sustainability Japan 40 Index	JPY	Price	Japan	JP40 Index	.JP40
Dow Jones Sustainability Japan 40 Index	JPY	Return	Japan	JP40L Index	.JP40L
Country					
Australian SAM Sustainability Index	AUD	Price	Australia	SAMAU	.SAMAU
Australian SAM Sustainability Index	AUD	Return	Australia	SAMAUTR	.SAMAUTR
Dow Jones Sustainability Korea Index	KRW	Price	South Korea	DJSIK Index	.DJSIK
Dow Jones Sustainability Korea Index	KRW	Return	South Korea	DJSIKT Index	.DJSIKT
Dow Jones Sustainability Korea 20 Index	KRW	Price	South Korea	K20 Index	.K20
Dow Jones Sustainability Korea 20 Index	KRW	Return	South Korea	K20T Index	.K20T

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