

March 2008

Dow Jones Sustainability United States Index (DJSI US)

The Dow Jones Sustainability US Index (DJSI US) captures the US companies out of the Dow Jones Sustainability North America Index (DJSI North America) which in turn includes the top 20% of the 600 biggest North American companies in terms of sustainability. The components are selected according to a systematic corporate sustainability assessment that identifies the leading sustainability-driven companies in each industry group. Components are selected according to a systematic corporate sustainability assessment that identifies the sustainability leaders in each of the 58 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 US, subsets of the index provide investors with the possibility to apply filters against certain sectors.

Key Facts

Number of components	99
Largest Component Weight	8.34%
Smallest Component Weight	0.04%
Top 10 Holdings Weight	36.72%
Top 50 Holdings Weight	88.40%

In Billion USD

Total Market Capitalization	4'554
Free Float Market Cap.	4'433
Weighted Average Component Size	123
Median Component Size	21
Largest Component Size	370
Smallest Component Size	2.2

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 Dec 31,1998
Inception Date	September 23, 2005
History	Since December 31, 1998

Fundamentals

Trailing P/E Incl. Negative	15.21
Trailing P/E Excl. Negative	15.21
Projected P/E Incl. Negative	13.09
Projected P/E Excl. Negative	13.16
Price/Book Value Ratio	2.85
Dividend Yield	2.22
5 Year Projected Earnings per Share Growth	11.83
5 Year Trailing Earnings per Share Growth	17.79

Performance in USD

	DJSI US	DJ Wilshire US Large Cap
1 Month	0.28%	-0.60%
3 Months	-9.09%	-9.44%
YTD 2008	-9.09%	-9.44%
1 Year	-3.52%	-4.66%
Since Inception *	10.74%	14.00%
2006	15.34%	15.62%
2007	4.35%	6.40%

* September 30, 2005

Volatility

	DJSI US	DJ Wilshire US Large Cap
1 Year	11.88%	11.71%
Since Inception*	9.34%	8.99%

Top Holdings

General Electric Co.	8.34%
Microsoft Corp.	5.34%
Procter & Gamble Co.	4.87%
Johnson & Johnson	4.15%
Chevron Corp.	4.00%
International Business Machines Corp.	3.55%
Cisco Systems Inc.	3.24%
Pfizer Inc.	3.23%
Coca-Cola Co.	2.92%
Intel Corp.	2.78%

Sector Allocation

Economic Sector	DJSI US
Utilities	3.5%
Telecommunications	0.0%
Technology	21.9%
Oil & Gas	9.4%
Industrials	15.4%
Health Care	14.6%
Financials	10.3%
Consumer Services	7.5%
Consumer Goods	14.5%
Basic Materials	2.8%

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Vendor Codes

Full Name	Currency	Type	Region	BB Ticker	Reuters
Global					
Dow Jones Sustainability World Index Composite	USD	Price	Global	W1SGI	.W1SGI
Dow Jones Sustainability World Index Composite	USD	Return	Global	W1SGITRD	.W1SGITRD
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	USD	Price	Global	W1SUS	.W1SUS
	USD	Return	Global	W1SUSTRD	.W1SUSTRD
Dow Jones Sustainability World Index Composite	EUR	Price	Global	W1SGIE	.W1SGIE
Dow Jones Sustainability World Index Composite	EUR	Return	Global	W1SGITRE	.W1SGITRE
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	EUR	Price	Global	W1SUSE	.W1SUSE
	EUR	Return	Global	W1SUSTRE	.W1SUSTRE
Dow Jones Sustainability World Index Composite	CHF	Price	Global	W1SGIC	.W1SGIC
Dow Jones Sustainability World Index Composite	CHF	Return	Global	W1SGITRC	.W1SGITRC
Dow Jones Islamic Market Sustainability Index	USD	Return	Global	DJIMSI	.DJIMSI
North America					
Dow Jones Sustainability North America Composite Index	USD	Price	North America	A1SGI	.A1SGI
Dow Jones Sustainability North America Composite Index	USD	Return	North America	A1SGITR	.A1SGITR
Dow Jones Sustainability U.S. Composite Index	USD	Price	North America	AASGI	.AASGI
Dow Jones Sustainability U.S. Composite Index	USD	Return	North America	AASGITR	.AASGITR
Europe					
Dow Jones STOXX Sustainability Index	EUR	Price	Europe	SUTP Index	.SUTP
Dow Jones STOXX Sustainability Index	EUR	Return	Europe	SUTR Index	.SUTR
Dow Jones STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms	EUR	Price	Europe	SUXP Index	.SUXP
	EUR	Return	Europe	SUXR Index	.SUXR
Dow Jones STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment	EUR	Price	Europe	SUYP Index	.SUYP
	EUR	Return	Europe	SUYR Index	.SUYR
Dow Jones STOXX Sustainability Index	USD	Price	Europe	SUTL Index	.SUTL
Dow Jones STOXX Sustainability Index	USD	Return	Europe	SUTV Index	.SUTV
Dow Jones STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms	USD	Price	Europe	SUXL Index	.SUXL
	USD	Return	Europe	SUXV Index	.SUXV
Dow Jones STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment	USD	Price	Europe	SUYL Index	.SUYL
	USD	Return	Europe	SUYV Index	.SUYV
Dow Jones EURO STOXX Sustainability Index	EUR	Price	Europe	SUTE Index	.SUTE
Dow Jones EURO STOXX Sustainability Index	EUR	Return	Europe	SUTT Index	.SUTT
Dow Jones EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms	EUR	Price	Europe	SUXE Index	.SUXE
	EUR	Return	Europe	SUXT Index	.SUXT
Dow Jones EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment	EUR	Price	Europe	SUYE Index	.SUYE
	EUR	Return	Europe	SUYT Index	.SUYT
Dow Jones EURO STOXX Sustainability Index	USD	Price	Europe	SUTK Index	.SUTK
Dow Jones EURO STOXX Sustainability Index	USD	Return	Europe	SUTU Index	.SUTU
Dow Jones EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms	USD	Return	Europe	SUXU Index	.SUXU
	USD	Price	Europe	SUXK Index	.SUXK
Dow Jones EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment	USD	Return	Europe	SUYU Index	.SUYU
	USD	Price	Europe	SUYK Index	.SUYK
Dow Jones STOXX Sustainability 40 Index	EUR	Price	Europe	SUBP Index	.SUBP
Dow Jones STOXX Sustainability 40 Index	EUR	Return	Europe	SUBR Index	.SUBR
Dow Jones STOXX Sustainability 40 Index	USD	Price	Europe	SUBL Index	.SUBL
Dow Jones STOXX Sustainability 40 Index	USD	Return	Europe	SUBV Index	.SUBV
Dow Jones EURO STOXX Sustainability 40 Index	EUR	Price	Europe	SUBE Index	.SUBE
Dow Jones EURO STOXX Sustainability 40 Index	EUR	Return	Europe	SUBT Index	.SUBT
Dow Jones EURO STOXX Sustainability 40 Index	USD	Price	Europe	SUBK Index	.SUBK
Dow Jones EURO STOXX Sustainability 40 Index	USD	Return	Europe	SUBU Index	.SUBU
Country					
Australian SAM Sustainability Index	AUD	Price	Australia	SAMAU	.SAMAU
Australian SAM Sustainability Index	AUD	Return	Australia	SAMAUTR	.SAMAUTR