

Dow Jones Sustainability World Index

July 2010

Objective

The Dow Jones Sustainability World Index (DJSI World) comprises the leading companies in terms of sustainability around the world. It captures the top 10% based on long-term economic, environmental and social criteria out of the biggest 2500 companies worldwide. 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 DJSI World, subsets of the index provide investors with the possibility to apply filters against certain sectors.

Key Facts

Number of components	316
Largest Component Weight	2.24%
Smallest Component Weight	0.007%
Top 10 Holdings Weight	18.50%
Top 50 Holdings Weight	55.55%

In Billion EUR

Total Market Capitalization	6'927
Free Float Market Cap.	6'047
Weighted Average Component Size	51.98
Median Component Size	8.39
Largest Component Size	135.16
Smallest Component Size	0.42

In Billion USD

Total Market Capitalization	9'053
Free Float Market Cap.	7'878
Weighted Average Component Size	67.72
Median Component Size	10.93
Largest Component Size	176.09
Smallest Component Size	0.55

Quick Facts

Weighting	Free-float market capitalization
Component Number	316
Review Frequency	Quarterly in Mar., Jun., Sept., Dec. Annual reassessment in Sept.
Calculation/Distribution	Intraday / Day-end
Base Value/Base Date	1000 as of December 31, 1998
Inception Date	September 8, 1999
History	Since December 31, 1993

Performance in EUR

	DJSI World	DJTSM GblLrgT**	MSCI World
1 Month	2.67%	1.44%	1.64%
3 Months	-2.59%	-3.20%	0.00%
YTD 2010	4.71%	8.41%	7.34%
1 Year	18.53%	22.16%	19.52%
3 Years	-20.23%	-15.88%	-19.38%
5 Years	1.20%	5.49%	-2.32%
Since Inception*	-9.14%	2.06%	-10.76%
2000	-11.32%	-8.91%	-7.31%
2001	-10.52%	-12.62%	-12.30%
2002	-33.20%	-30.53%	-32.02%
2003	13.62%	12.92%	10.74%
2004	4.54%	7.43%	6.46%
2005	25.75%	27.44%	26.17%
2006	10.13%	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%

* August 31, 1999

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

Performance in USD

	DJSI World	DJTSM GblLrgT**	MSCI World
1 Month	9.20%	7.95%	8.11%
3 Months	-4.55%	-4.99%	-5.60%
YTD 2010	-4.92%	-1.60%	-2.53%
1 Year	8.92%	11.38%	9.83%
3 Years	-24.08%	-21.04%	-23.27%
5 Years	9.11%	10.87%	4.60%
Since Inception*	12.07%	20.15%	9.97%
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	12.83%	15.90%	14.72%
2005	9.13%	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%

* August 31, 1999

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

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Sector Allocation

Economic Sector	DJSI World	MSCI World
Utilities	3.6%	4.4%
Telecommunications	4.5%	4.4%
Technology	10.5%	11.8%
Oil & Gas	7.7%	10.2%
Industrials	11.5%	11.1%
Health Care	10.9%	9.6%
Financials	21.5%	21.2%
Consumer Services	6.0%	9.9%
Consumer Goods	14.8%	10.3%
Basic Materials	9.0%	7.5%

Country Allocation

Countries	DJSI World	MSCI World
USA	27.5%	49.0%
UK	18.4%	9.9%
Japan	5.5%	10.2%
Switzerland	8.0%	3.5%
Germany	7.9%	3.6%
France	6.4%	4.6%
Spain	4.4%	1.8%
Netherlands	2.6%	1.2%
Australia	5.4%	3.8%
Others	13.8%	12.4%

Volatility in USD

	DJSI World	DJTSM GblLrgT**	MSCI World
1 Year	20.39%	17.81%	18.05%
3 Years	24.58%	23.62%	22.80%
5 Years	19.94%	19.20%	18.54%
Since Inception*	18.29%	17.29%	16.77%

* August 31, 1999

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

Top Holdings

HSBC Holdings PLC (UK Reg)	2.24%
General Electric Co.	2.18%
Nestle S.A.	2.17%
International Business Machines Corp.	2.09%
Johnson & Johnson	2.04%
Cisco Systems Inc.	1.69%
Vodafone Group PLC	1.56%
BHP Billiton Ltd.	1.55%
Novartis AG	1.50%
Coca-Cola Co.	1.49%

Volatility in EUR

	DJSI World	DJTSM GblLrgT**	MSCI World
1 Year	13.45%	11.93%	12.35%
3 Years	19.02%	18.83%	18.12%
5 Years	15.91%	15.81%	15.22%
Since Inception*	17.04%	16.74%	16.15%

* August 31, 1999

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

Fundamentals

	DJSI World	MSCI World
Trailing P/E Incl. Negative	16.33	16.82
Projected P/E Incl. Negative	10.97	12.02
Price/Book Value Ratio	1.80	1.72
Dividend Yield	2.46	2.56
Average Total Mcap (bn USD)	28.60	54.68



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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	DJMSI	.DJMSI
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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Vendor Codes

Europe	Currency	Type	Region	BB Ticker	Reuters
STOXX Sustainability Index*	EUR	Price	Europe	SUTP Index	.SUTP
STOXX Sustainability Index*	EUR	Return	Europe	SUTR Index	.SUTR
STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms*	EUR	Price	Europe	SUXP Index	.SUXP
STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	EUR	Return	Europe	SUXR Index	.SUXR
STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	EUR	Price	Europe	SUYP Index	.SUYP
STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	EUR	Return	Europe	SUYR Index	.SUYR
STOXX Sustainability Index*	USD	Price	Europe	SUTL Index	.SUTL
STOXX Sustainability Index*	USD	Return	Europe	SUTV Index	.SUTV
STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms*	USD	Price	Europe	SUXL Index	.SUXL
STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms*	USD	Return	Europe	SUXV Index	.SUXV
STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	USD	Price	Europe	SUYL Index	.SUYL
STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	USD	Return	Europe	SUYV Index	.SUYV
EURO STOXX Sustainability Index*	EUR	Price	Europe	SUTE Index	.SUTE
EURO STOXX Sustainability Index*	EUR	Return	Europe	SUTT Index	.SUTT
EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms*	EUR	Price	Europe	SUXE Index	.SUXE
EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms*	EUR	Return	Europe	SUXT Index	.SUXT
EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	EUR	Price	Europe	SUYE Index	.SUYE
EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	EUR	Return	Europe	SUYT Index	.SUYT
EURO STOXX Sustainability Index*	USD	Price	Europe	SUTK Index	.SUTK
EURO STOXX Sustainability Index*	USD	Return	Europe	SUTU Index	.SUTU
EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms*	USD	Price	Europe	SUXU Index	.SUXU
EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments & Firearms*	USD	Return	Europe	SUXK Index	.SUXK
EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	USD	Price	Europe	SUYU Index	.SUYU
EURO STOXX Sustainability Index Ex Alcohol, Gambling, Tobacco, Armaments, Firearms and Adult Entertainment*	USD	Return	Europe	SUYK Index	.SUYK
STOXX Sustainability 40 Index*	EUR	Price	Europe	SUBP Index	.SUBP
STOXX Sustainability 40 Index*	EUR	Return	Europe	SUBR Index	.SUBR
STOXX Sustainability 40 Index*	USD	Price	Europe	SUBL Index	.SUBL
STOXX Sustainability 40 Index*	USD	Return	Europe	SUBV Index	.SUBV
EURO STOXX Sustainability 40 Index*	EUR	Price	Europe	SUBE Index	.SUBE
EURO STOXX Sustainability 40 Index*	EUR	Return	Europe	SUBT Index	.SUBT
EURO STOXX Sustainability 40 Index*	USD	Price	Europe	SUBK Index	.SUBK
EURO STOXX Sustainability 40 Index*	USD	Return	Europe	SUBU Index	.SUBU
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
Dow Jones Sustainability Asia Pacific Index excluding Alcohol, Gambling, Tobacco, Armaments and Firearms	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	Currency	Type	Region	BB Ticker	Reuters
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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*Temporary index name