

Dow Jones Sustainability World 80 IndexSM

Fact Sheet

Stated Objective

The Dow Jones Sustainability World 80 IndexSM tracks the performance of the largest companies globally that are included in the Dow Jones Sustainability World IndexSM. The 80 companies are weighted by their sustainability score.

Key Features

- The Dow Jones Sustainability World IndexSM 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 IndexSM 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 IndexSM, subsets of the index provide investors with the possibility to apply filters against certain sectors.
- The Dow Jones Sustainability World 80 IndexSM was first calculated on August 26, 2008.

Descriptive Statistics

Market Capitalization (Billions)

| Currency | Component Number | Full | Float-Adjusted | Mean | Median | Largest | Smallest |
|----------|------------------|---------|----------------|------|--------|---------|----------|
| EUR | 80 | 4,683.3 | 4,262.1 | 53.3 | 43.9 | 172.2 | 14.3 |
| USD | 80 | 6,198.6 | 5,641.1 | 70.5 | 58.1 | 227.9 | 18.9 |

Data calculated as of April 30, 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 | -1.17 | 1.03 | 6.57 | -4.01 | 0.62 | 12.78 | -1.95 | N/A | 5.74 |
| USD | -1.77 | 2.15 | 8.65 | -7.12 | -10.23 | 12.73 | -2.55 | N/A | 9.02 |

Data calculated as of April 30, 2012.

The Dow Jones Sustainability World 80 IndexSM 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 | | | | |
| 12.40 | 10.07 | 12.40 | 10.07 | 1.61 | 2.87 | 1.03 | 6.28 |

Data calculated in USD as of April 30, 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. | 27.50% |
| U.K. | 15.96% |
| Germany | 12.83% |
| Australia | 8.27% |
| France | 8.23% |
| Switzerland | 7.39% |
| South Korea | 3.11% |
| Spain | 2.63% |
| Netherlands | 2.40% |
| Italy | 2.18% |
| Japan | 2.10% |
| Canada | 2.02% |
| Denmark | 1.70% |
| Taiwan | 1.47% |
| China | 1.20% |
| Brazil | 1.00% |

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

Sector Allocation

| | |
|--------------------|--------|
| Financials | 17.92% |
| Consumer Goods | 15.26% |
| Basic Materials | 14.86% |
| Health Care | 13.38% |
| Industrials | 10.73% |
| Technology | 9.75% |
| Oil & Gas | 6.48% |
| Telecommunications | 4.37% |
| Consumer Services | 4.22% |
| Utilities | 3.03% |

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.

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 | 2.09% |
| Intel Corp. | U.S. | INTC | Technology | Technology | 1.78% |
| Novo Nordisk A/S Series B | Denmark | DK0060102614 | Health Care | Health Care | 1.70% |
| BMW AG | Germany | DE0005190003 | Consumer Goods | Automobiles & Parts | 1.61% |
| SAP AG | Germany | DE0007164600 | Technology | Technology | 1.61% |
| Bayer AG | Germany | DE000BAY0017 | Basic Materials | Chemicals | 1.60% |
| Diageo PLC | U.K. | GB0002374006 | Consumer Goods | Food & Beverage | 1.58% |
| BASF SE | Germany | DE000BASF111 | Basic Materials | Chemicals | 1.55% |
| Dow Chemical Co. | U.S. | DOW | Basic Materials | Chemicals | 1.54% |
| Allianz SE | Germany | DE0008404005 | Financials | Insurance | 1.52% |

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

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 |

For more information on the Dow Jones Sustainability World 80 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.