Description

The Dow Jones Sustainability™ World Index comprises global sustainability leaders as identified by SAM. It represents the top 10% of the largest 2,500 companies in the S&P Global BMI based on long-term economic, environmental and social criteria.

Quick Facts

<table>
<thead>
<tr>
<th>WEIGHTING METHOD</th>
<th>Modified market cap weighted</th>
</tr>
</thead>
<tbody>
<tr>
<td>REBALANCING FREQUENCY</td>
<td>Annually in September</td>
</tr>
<tr>
<td>CALCULATION FREQUENCY</td>
<td>Real time</td>
</tr>
<tr>
<td>CALCULATION CURRENCIES</td>
<td>USD, AUD, CAD, CHF, CNY, EUR, GBP, HKD, LCL</td>
</tr>
<tr>
<td>LAUNCH DATE</td>
<td>September 8, 1999</td>
</tr>
<tr>
<td>FIRST VALUE DATE</td>
<td>December 31, 1993</td>
</tr>
<tr>
<td>REGULATORY AUTHORIZATION</td>
<td>European Union</td>
</tr>
</tbody>
</table>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance

![Graph showing historical performance of Dow Jones Sustainability World Index from 2011 to 2020](image_url)
Performance

<table>
<thead>
<tr>
<th>INDEX LEVEL</th>
<th>RETURNS</th>
<th>ANNUALIZED RETURNS</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1 MO</td>
<td>3 MOS</td>
</tr>
<tr>
<td>TOTAL RETURNS</td>
<td>1,471.31</td>
<td>-10.55%</td>
</tr>
<tr>
<td>PRICE RETURNS</td>
<td>1,369.3</td>
<td>-10.92%</td>
</tr>
<tr>
<td>NET TOTAL RETURNS</td>
<td>2,238.69</td>
<td>-10.65%</td>
</tr>
</tbody>
</table>

Calendar Year Performance

<table>
<thead>
<tr>
<th></th>
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<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>TOTAL RETURNS</td>
<td>27.98%</td>
<td>-8.03%</td>
<td>27.98%</td>
<td>8.23%</td>
<td>-3.85%</td>
<td>1.68%</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>PRICE RETURNS</td>
<td>24.14%</td>
<td>-10.84%</td>
<td>24.18%</td>
<td>4.68%</td>
<td>-6.66%</td>
<td>-1.05%</td>
<td>19.35%</td>
<td>12.3%</td>
<td>-10.29%</td>
<td>3.91%</td>
</tr>
<tr>
<td>NET TOTAL RETURNS</td>
<td>27.11%</td>
<td>-8.64%</td>
<td>27.17%</td>
<td>7.48%</td>
<td>-4.4%</td>
<td>1.11%</td>
<td>22.23%</td>
<td>15.51%</td>
<td>-7.88%</td>
<td>6.52%</td>
</tr>
</tbody>
</table>

Risk

<table>
<thead>
<tr>
<th></th>
<th>3 YRS</th>
<th>5 YRS</th>
<th>10 YRS</th>
<th>3 YRS</th>
<th>5 YRS</th>
<th>10 YRS</th>
</tr>
</thead>
<tbody>
<tr>
<td>STD DEV</td>
<td>13.81%</td>
<td>13.47%</td>
<td>N/A</td>
<td>0.33</td>
<td>0.36</td>
<td>N/A</td>
</tr>
</tbody>
</table>

Risk is defined as standard deviation calculated based on total returns using monthly values.

Fundamentals

<table>
<thead>
<tr>
<th></th>
<th>P/E (TRAILING)</th>
<th>P/E (PROJECTED)</th>
<th>P/B</th>
<th>INDICATED DIV YIELD</th>
<th>P/SALES</th>
<th>P/CASH FLOW</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>17.22</td>
<td>14.69</td>
<td>2.09</td>
<td>3.18%</td>
<td>1.57</td>
<td>11.35</td>
</tr>
</tbody>
</table>

As of March 31, 2020. Fundamentals are updated on approximately the fifth business day of each month.
### Index Characteristics

<table>
<thead>
<tr>
<th>Characteristic</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>NUMBER OF CONSTITUENTS</td>
<td>319</td>
</tr>
<tr>
<td>CONSTITUENT MARKET [USD MILLION]</td>
<td></td>
</tr>
<tr>
<td>MEAN TOTAL MARKET CAP</td>
<td>31,754.15</td>
</tr>
<tr>
<td>LARGEST TOTAL MARKET CAP</td>
<td>1,203,138.99</td>
</tr>
<tr>
<td>SMALLEST TOTAL MARKET CAP</td>
<td>74.26</td>
</tr>
<tr>
<td>MEDIAN TOTAL MARKET CAP</td>
<td>11,866.57</td>
</tr>
<tr>
<td>WEIGHT LARGEST CONSTITUENT [%]</td>
<td>12.4</td>
</tr>
<tr>
<td>WEIGHT TOP 10 CONSTITUENTS [%]</td>
<td>34.6</td>
</tr>
</tbody>
</table>

### ESG Carbon Characteristics

<table>
<thead>
<tr>
<th>Characteristic</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>CARBON TO VALUE INVESTED (METRIC TONS CO₂/$1M INVESTED)*</td>
<td>84.72</td>
</tr>
<tr>
<td>CARBON TO REVENUE (METRIC TONS CO₂/$1M REVENUES)*</td>
<td>153.17</td>
</tr>
<tr>
<td>WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO₂/$1M REVENUES)*</td>
<td>163.21</td>
</tr>
<tr>
<td>FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO₂/$1M INVESTED)</td>
<td>663.34</td>
</tr>
</tbody>
</table>

*Operational and first-tier supply chain greenhouse gas emissions. For more information, please visit: www.spdji.com/esg-carbon-metrics.

### Top 10 Constituents By Index Weight

<table>
<thead>
<tr>
<th>CONSTITUENT</th>
<th>SYMBOL</th>
<th>SECTOR*</th>
</tr>
</thead>
<tbody>
<tr>
<td>Microsoft Corp</td>
<td>MSFT</td>
<td>Information Technology</td>
</tr>
<tr>
<td>Alphabet Inc C</td>
<td>GOOG</td>
<td>Communication Services</td>
</tr>
<tr>
<td>Nestle SA Reg</td>
<td>NESN</td>
<td>Consumer Staples</td>
</tr>
<tr>
<td>Unitedhealth Group Inc</td>
<td>UNH</td>
<td>Health Care</td>
</tr>
<tr>
<td>Roche Hldgs AG Ptg Genus</td>
<td>ROG</td>
<td>Health Care</td>
</tr>
<tr>
<td>Novartis AG Reg</td>
<td>NOVN</td>
<td>Health Care</td>
</tr>
<tr>
<td>Bank of America Corp</td>
<td>BAC</td>
<td>Financials</td>
</tr>
<tr>
<td>Taiwan Semiconductor Manufacturing Co Ltd</td>
<td>2330</td>
<td>Information Technology</td>
</tr>
<tr>
<td>Cisco Systems Inc</td>
<td>CSCO</td>
<td>Information Technology</td>
</tr>
<tr>
<td>Adobe Inc.</td>
<td>ADBE</td>
<td>Information Technology</td>
</tr>
</tbody>
</table>

*Based on GICS® sectors
Sector* Breakdown

*Based on GICS® sectors

The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

Country Breakdown

<table>
<thead>
<tr>
<th>COUNTRY</th>
<th>NUMBER OF CONSTITUENTS</th>
<th>TOTAL MARKET CAP [USD MILLION]</th>
<th>INDEX WEIGHT [%]</th>
</tr>
</thead>
<tbody>
<tr>
<td>United States</td>
<td>59</td>
<td>4,445,312.49</td>
<td>47.1</td>
</tr>
<tr>
<td>Switzerland</td>
<td>13</td>
<td>957,337.19</td>
<td>10.5</td>
</tr>
<tr>
<td>United Kingdom</td>
<td>24</td>
<td>610,669.01</td>
<td>6.6</td>
</tr>
<tr>
<td>Japan</td>
<td>33</td>
<td>685,760.17</td>
<td>5.8</td>
</tr>
<tr>
<td>France</td>
<td>25</td>
<td>645,325.26</td>
<td>5.8</td>
</tr>
<tr>
<td>Germany</td>
<td>14</td>
<td>540,888.02</td>
<td>5.2</td>
</tr>
<tr>
<td>Netherlands</td>
<td>12</td>
<td>317,964.07</td>
<td>3.4</td>
</tr>
<tr>
<td>Taiwan, ROC</td>
<td>15</td>
<td>346,080.11</td>
<td>2.8</td>
</tr>
<tr>
<td>Spain</td>
<td>16</td>
<td>343,099.92</td>
<td>2.6</td>
</tr>
<tr>
<td>Australia</td>
<td>18</td>
<td>216,411.59</td>
<td>2.3</td>
</tr>
<tr>
<td>Canada</td>
<td>6</td>
<td>191,714.71</td>
<td>2.0</td>
</tr>
<tr>
<td>Italy</td>
<td>14</td>
<td>215,534.86</td>
<td>1.8</td>
</tr>
<tr>
<td>South Korea</td>
<td>19</td>
<td>144,458.11</td>
<td>1.1</td>
</tr>
<tr>
<td>Brazil</td>
<td>7</td>
<td>71,604.39</td>
<td>0.7</td>
</tr>
<tr>
<td>Thailand</td>
<td>12</td>
<td>141,980.27</td>
<td>0.6</td>
</tr>
<tr>
<td>Finland</td>
<td>6</td>
<td>55,166.55</td>
<td>0.5</td>
</tr>
<tr>
<td>India</td>
<td>3</td>
<td>58,395.16</td>
<td>0.4</td>
</tr>
</tbody>
</table>

AS OF MARCH 31, 2020
<table>
<thead>
<tr>
<th>COUNTRY</th>
<th>NUMBER OF CONSTITUENTS</th>
<th>TOTAL MARKET CAP [USD MILLION]</th>
<th>INDEX WEIGHT [%]</th>
</tr>
</thead>
<tbody>
<tr>
<td>Sweden</td>
<td>6</td>
<td>48,290.82</td>
<td>0.4</td>
</tr>
<tr>
<td>Portugal</td>
<td>2</td>
<td>21,189.3</td>
<td>0.2</td>
</tr>
<tr>
<td>Singapore</td>
<td>2</td>
<td>14,694.54</td>
<td>0.1</td>
</tr>
<tr>
<td>Colombia</td>
<td>5</td>
<td>10,658.23</td>
<td>0.1</td>
</tr>
<tr>
<td>South Africa</td>
<td>2</td>
<td>6,111.97</td>
<td>0.1</td>
</tr>
<tr>
<td>Austria</td>
<td>1</td>
<td>9,034.96</td>
<td>0</td>
</tr>
<tr>
<td>Hong Kong SAR, China</td>
<td>1</td>
<td>16,453.57</td>
<td>0</td>
</tr>
<tr>
<td>Hungary</td>
<td>1</td>
<td>4,810.82</td>
<td>0</td>
</tr>
<tr>
<td>Chile</td>
<td>2</td>
<td>7,116.79</td>
<td>0</td>
</tr>
<tr>
<td>Belgium</td>
<td>1</td>
<td>3,510.78</td>
<td>0</td>
</tr>
</tbody>
</table>

Based on index constituents’ country of domicile.

**Tickers**

<table>
<thead>
<tr>
<th></th>
<th>TICKER</th>
<th>REUTERS</th>
</tr>
</thead>
<tbody>
<tr>
<td>PRICE RETURNS</td>
<td>W1SGI</td>
<td>.W1SGI</td>
</tr>
<tr>
<td>NET TOTAL RETURNS</td>
<td>W1SGITRD</td>
<td>.W1SGITRD</td>
</tr>
</tbody>
</table>
DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the Dow Jones Sustainability World Index was September 8, 1999.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at http://www.spindices.com/regulatory-affairs-disclaimers/ for more information regarding the inherent limitations associated with back-tested performance.

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