

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

WEIGHTING METHOD	Modified market cap weighted
REBALANCING FREQUENCY	Annually in September
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	USD, AUD, CAD, CHF, CNY, EUR, GBP, HKD, JPY, LCL
LAUNCH DATE	September 8, 1999
FIRST VALUE DATE	December 31, 1993

For more information, including the complete methodology document, please visit:
<https://www.spglobal.com/spdji/en//indices/equity/dow-jones-sustainability-world-index>

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



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
Total Return							
1,765.55	-4.31%	-2.78%	-1.57%	4.85%	5.9%	9.24%	N/A
Price Return							
1,620.13	-4.42%	-3.24%	-3.65%	2.3%	2.9%	6.02%	4.66%
Net Total Return							
2,677.39	-4.33%	-2.87%	-2.07%	4.25%	5.23%	8.53%	7.22%

Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return									
27.98%	-8.03%	27.98%	8.23%	-3.85%	1.68%	N/A	N/A	N/A	N/A
Price Return									
24.14%	-10.84%	24.18%	4.68%	-6.66%	-1.05%	19.35%	12.3%	-10.29%	3.91%
Net Total Return									
27.11%	-8.64%	27.17%	7.48%	-4.4%	1.11%	22.23%	15.51%	-7.88%	6.52%

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return						
15.65%	13.6%	N/A	0.38	0.68	N/A	
Price Return						
15.72%	13.63%	14.26%	0.18	0.44	0.33	
Net Total Return						
15.66%	13.6%	14.18%	0.33	0.63	0.51	

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

Fundamentals

P/E (TRAILING)	P/E (PROJECTED)	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
23.72	18.94	2.27	2.54%	1.7	12.79

As of October 30, 2020. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

NUMBER OF CONSTITUENTS	318
CONSTITUENT MARKET [USD MILLION]	
MEAN TOTAL MARKET CAP	37,617.49
LARGEST TOTAL MARKET CAP	1,532,222.7
SMALLEST TOTAL MARKET CAP	760.54
MEDIAN TOTAL MARKET CAP	14,228.42
WEIGHT LARGEST CONSTITUENT [%]	10.2
WEIGHT TOP 10 CONSTITUENTS [%]	33.7

ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	66.74
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	153.17
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	169.64
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ / \$1M INVESTED)	454.05

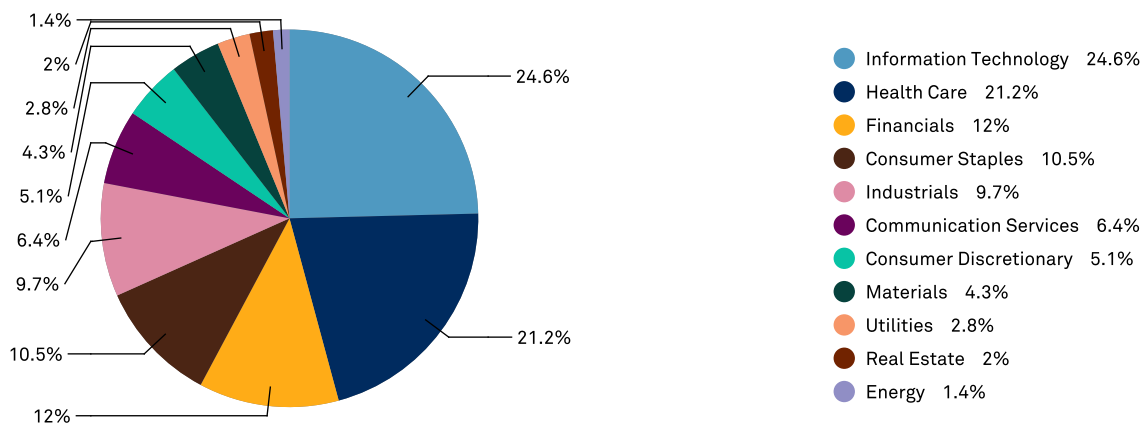
*Operational and first-tier supply chain greenhouse gas emissions.
For more information, please visit: www.spdji.com/esg-carbon-metrics.

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Microsoft Corp	MSFT	Information Technology
Alphabet Inc C	GOOG	Communication Services
Nestle SA Reg	NESN	Consumer Staples
Unitedhealth Group Inc	UNH	Health Care
Taiwan Semiconductor Manufacturing Co Ltd	2330	Information Technology
Roche Hldgs AG Ptg Genus	ROG	Health Care
Adobe Inc.	ADBE	Information Technology
Salesforce.com	CRM	Information Technology
Novartis AG Reg	NOVN	Health Care
Abbott Laboratories	ABT	Health Care

*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

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [USD MILLION]	INDEX WEIGHT [%]
United States	59	5,496,280.14	47.6
Switzerland	13	966,948.23	9.3
United Kingdom	24	643,769.36	6
Germany	15	652,850.99	5.6
Japan	33	734,454.18	5.3
France	25	671,765.95	5.2
Netherlands	12	403,106.16	3.8
Taiwan, ROC	15	531,268.68	3.8
Australia	18	303,155.51	2.7
Spain	15	330,837	2.2
Canada	6	232,727.81	2.1
Italy	14	244,030.1	1.8
South Korea	19	201,274.41	1.3
India	3	98,309.94	0.6
Brazil	7	67,305.51	0.6
Finland	6	74,583.18	0.5
Thailand	12	146,033.51	0.5

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [USD MILLION]	INDEX WEIGHT [%]
Sweden	6	62,859.88	0.5
Portugal	2	25,796.17	0.2
South Africa	2	11,634.45	0.1
Colombia	5	11,005.84	0.1
Singapore	2	13,984.22	0.1
Austria	1	7,510.11	0
Hong Kong SAR, China	1	15,653.11	0
Hungary	1	3,972.56	0
Chile	1	6,871.51	0
Belgium	1	4,372.44	0

Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
Price Return	W1SGI	.W1SGI
Net Total Return	W1SGITRD	.W1SGITRD

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Sydney

61 2 9255 9802

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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