

Press Release
Zurich, September 4, 2002

Results of the DJSI Review 2002

Dow Jones Indexes, STOXX Limited and SAM Group today announced the results of the annual review for the Dow Jones Sustainability Indexes (DJSI). Effective September 23, 2002 the DJSI World will again include over 300 companies from 23 countries that lead their industry in terms of sustainability. The pan-European sustainability benchmark – DJSI STOXX – will include more than 180 companies from 14 countries. Both indexes will continue to closely mirror the sectoral distribution of the mainstream equity markets.

The annual review will influence the investment decisions of currently 40 asset managers who use the DJSI family as objective benchmarks for sustainability portfolios. In total, they manage close to 2 billion EUR in funds, certificates and segregated accounts based on these benchmarks.

The assessment results also offer detailed insights into the growing importance of economic, environmental and social criteria in the corporate world. Over the last twelve months, the average sustainability performance of companies has improved significantly. The integration of economic, environmental and social issues is moving up the business agenda in all sectors and has reached a high level of sophistication in particularly exposed industries.

This development is mirrored by a rapidly growing number of sustainability-driven investors. "People realize that sustainability trends have an important impact on the companies they invest in. Moreover, recent corporate scandals have emphasized the need for greater transparency and accountability. As a result, an increasing number of investors is turning to the concept of sustainability to identify well-managed and future-oriented companies", explains John Prestbo, Editor, Dow Jones Indexes.

"The floods and torrential rains in continental Europe were just another – alarming – case in point for the growing environmental challenges we are facing today. Investors are increasingly translating their understanding of these sustainability trends into portfolio decisions", adds Alex Barkawi, Managing Director, SAM Indexes.

Note to the editor:

Launched in 1999, the Dow Jones Sustainability Indexes are the world's first global indexes tracking the financial performance of the leading sustainability-driven companies worldwide. The DJSI World family covers the top 10% of the biggest 2,500 companies in the Dow Jones Global Index in terms of economic, environmental and social criteria. As a benchmark for European sustainability investments, the DJSI

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Dow Jones Sustainability Indexes

A cooperation of Dow Jones Indexes, STOXX Ltd. and SAM Group

STOXX family covers the leading 20% in terms of sustainability of the companies in the Dow Jones STOXXSM 600 index. The selection of index components follows a rule-based process defined in the DJSI Guidebooks and is verified externally. Full details about the design philosophy, review methodology and index components are freely available at www.sustainability-indexes.com.

Attachments:

DJSI World New component list
DJSI World Additions
DJSI World Deletions
DJSI World New Market Sector Leaders

DJSI STOXX New component list
DJSI STOXX Additions
DJSI STOXX Deletions
DJSI STOXX New Market Sector Leaders

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DJSI World 2002/2003
(by economic sector)

| Company | Economic Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
|---------------------------------------|--------------------|-------------|--|----------|
| Alcan Inc. | Basic Materials | Canada | 9'089'308'335 | Add |
| Alcoa Inc. | Basic Materials | USA | 21'576'802'453 | |
| BASF AG | Basic Materials | Germany | 21'739'199'231 | |
| Bayer AG | Basic Materials | Germany | 16'043'917'589 | |
| BHP Billiton Ltd. | Basic Materials | Australia | 19'142'419'053 | Add |
| BHP Billiton PLC | Basic Materials | UK | 9'815'755'139 | Add |
| Ciba Specialty Chemicals Holding Inc. | Basic Materials | Switzerland | 5'232'217'983 | |
| Degussa AG | Basic Materials | Germany | 2'258'334'279 | |
| Dofasco Inc. | Basic Materials | Canada | 1'489'824'650 | |
| Domtar Inc. | Basic Materials | Canada | 1'158'887'721 | |
| Dow Chemical Co. | Basic Materials | USA | 27'861'869'768 | |
| DuPont Canada Inc. CI A | Basic Materials | Canada | 1'085'702'391 | Add |
| E.I. DuPont de Nemours & Co. | Basic Materials | USA | 40'665'963'136 | |
| Orica Ltd. | Basic Materials | Australia | 1'500'104'530 | |
| Rio Tinto Ltd. | Basic Materials | Australia | 5'672'693'981 | Add |
| Rio Tinto PLC | Basic Materials | UK | 18'988'438'443 | |
| Stora Enso Oyj R | Basic Materials | Finland | 7'209'914'586 | |
| UPM-Kymmene Oyj | Basic Materials | Finland | 8'476'958'026 | Add |
| Wesfarmers Ltd. | Basic Materials | Australia | 5'988'090'750 | Add |
| WMC Ltd. | Basic Materials | Australia | 4'662'304'724 | |
| Accor S.A. | Consumer, Cyclical | France | 6'903'590'435 | Add |
| Adidas-Salomon AG | Consumer, Cyclical | Germany | 3'305'956'680 | |
| Aegis Group PLC | Consumer, Cyclical | UK | 1'130'338'916 | |
| Alliance Unichem PLC | Consumer, Cyclical | UK | 2'024'108'380 | |
| AOL Time Warner Inc. | Consumer, Cyclical | USA | 55'013'973'404 | Add |
| Bayerische Motoren Werke AG | Consumer, Cyclical | Germany | 10'880'428'143 | |
| Boots Co. PLC | Consumer, Cyclical | UK | 7'687'403'315 | |
| British Airways PLC | Consumer, Cyclical | UK | 1'232'637'370 | |
| British Sky Broadcasting Group PLC | Consumer, Cyclical | UK | 11'372'519'250 | |
| Carlton Communications PLC | Consumer, Cyclical | UK | 1'465'939'252 | |
| Carrefour S.A. | Consumer, Cyclical | France | 26'101'055'500 | Add |
| Coles Myer Ltd. | Consumer, Cyclical | Australia | 3'835'511'298 | |
| Compass Group PLC | Consumer, Cyclical | UK | 11'177'561'382 | |
| DaimlerChrysler AG NA | Consumer, Cyclical | Germany | 34'630'945'772 | |
| Debenhams PLC | Consumer, Cyclical | UK | 1'714'247'304 | Add |
| Denso Corp. | Consumer, Cyclical | Japan | 8'790'827'765 | |
| Deutsche Lufthansa AG | Consumer, Cyclical | Germany | 2'315'848'738 | |
| Dixons Group PLC | Consumer, Cyclical | UK | 5'071'560'883 | Add |
| Dow Jones & Co. | Consumer, Cyclical | USA | 1'814'944'647 | |
| Eastman Kodak Co. | Consumer, Cyclical | USA | 9'050'041'229 | |
| Electrolux AB B | Consumer, Cyclical | Sweden | 5'412'785'692 | |
| EMI Group PLC | Consumer, Cyclical | UK | 2'181'439'170 | |
| Ford Motor Co. | Consumer, Cyclical | USA | 20'824'677'618 | Add |
| Fuji Photo Film Co. Ltd. | Consumer, Cyclical | Japan | 14'842'267'702 | |
| Gehe AG | Consumer, Cyclical | Germany | 1'257'398'591 | |
| Granada PLC | Consumer, Cyclical | UK | 3'512'230'798 | |
| GUS PLC | Consumer, Cyclical | UK | 7'868'482'887 | |
| Harrah's Entertainment Inc. | Consumer, Cyclical | USA | 5'418'690'808 | |
| Hennes & Mauritz AB B | Consumer, Cyclical | Sweden | 10'215'522'069 | |
| Herman Miller Inc. | Consumer, Cyclical | USA | 1'194'767'537 | |
| Home Depot Inc. | Consumer, Cyclical | USA | 78'605'555'630 | |
| Inditex S.A. | Consumer, Cyclical | Spain | 3'939'440'304 | Add |
| Ito-Yokado Co. Ltd. | Consumer, Cyclical | Japan | 15'769'646'070 | |
| Karstadt Quelle AG | Consumer, Cyclical | Germany | 810'536'574 | |

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|--|--------------------|-------------|--|----------|
| Kingfisher PLC | Consumer, Cyclical | UK | 8'298'334'247 | Add |
| Koninklijke Philips Electronics N.V. | Consumer, Cyclical | Netherlands | 25'434'654'000 | Add |
| Marks & Spencer PLC | Consumer, Cyclical | UK | 12'476'879'662 | Add |
| Matalan PLC | Consumer, Cyclical | UK | 790'979'789 | |
| Mattel Inc. | Consumer, Cyclical | USA | 8'593'014'956 | |
| Metro AG | Consumer, Cyclical | Germany | 3'448'746'793 | |
| Nike Inc. Cl B | Consumer, Cyclical | USA | 7'494'021'676 | |
| Nippon Television Network Corp. | Consumer, Cyclical | Japan | 1'048'233'407 | |
| Office Depot Inc. | Consumer, Cyclical | USA | 4'028'585'922 | |
| Pearson PLC | Consumer, Cyclical | UK | 7'773'048'738 | Add |
| Pulte Homes Inc. | Consumer, Cyclical | USA | 2'422'679'867 | |
| Reuters Group PLC | Consumer, Cyclical | UK | 6'240'190'051 | |
| Royal Caribbean Cruises Ltd. | Consumer, Cyclical | USA | 1'754'681'742 | |
| Seat-Pagine Gialle S.p.A. | Consumer, Cyclical | Italy | 3'211'270'785 | Add |
| Singapore Airlines Ltd. | Consumer, Cyclical | Singapore | 3'537'774'506 | |
| Six Continents PLC | Consumer, Cyclical | UK | 8'091'984'533 | |
| Sony Corp. | Consumer, Cyclical | Japan | 37'509'378'516 | |
| Starbucks Corp. | Consumer, Cyclical | USA | 7'732'609'853 | |
| TABCorp Holdings Ltd. | Consumer, Cyclical | Australia | 2'582'046'095 | |
| Teijin Ltd. | Consumer, Cyclical | Japan | 2'787'529'274 | |
| Television Francaise 1 S.A. | Consumer, Cyclical | France | 2'654'253'829 | |
| Travis Perkins PLC | Consumer, Cyclical | UK | 1'678'769'145 | Add |
| Visteon Corp. | Consumer, Cyclical | USA | 1'515'037'755 | |
| VNU N.V. | Consumer, Cyclical | Netherlands | 5'217'795'362 | Add |
| Volkswagen AG | Consumer, Cyclical | Germany | 9'954'595'167 | |
| WPP Group PLC | Consumer, Cyclical | UK | 8'464'771'430 | |
| Yamaha Corp. | Consumer, Cyclical | Japan | 2'012'983'201 | Add |
| BG Group PLC | Energy | UK | 14'965'052'031 | |
| BP PLC | Energy | UK | 176'048'364'059 | |
| Enbridge Inc. | Energy | Canada | 4'434'107'903 | |
| ENSCO International Inc. | Energy | USA | 3'646'908'652 | Add |
| GlobalSantaFe Corp. | Energy | USA | 4'220'121'208 | |
| Lattice Group PLC | Energy | UK | 9'465'602'284 | |
| Nexen Inc. | Energy | Canada | 2'560'997'455 | |
| Norsk Hydro ASA | Energy | Norway | 6'531'553'388 | |
| Royal Dutch Petroleum Co. | Energy | Netherlands | 95'456'042'500 | |
| Schlumberger Ltd. N.V. | Energy | USA | 25'329'132'874 | |
| Shell Canada Ltd. | Energy | Canada | 1'977'668'846 | Add |
| Shell Transport & Trading Co. PLC | Energy | UK | 66'524'995'794 | |
| Statoil ASA | Energy | Norway | 3'440'657'177 | Add |
| Suncor Energy Inc. | Energy | Canada | 8'148'688'715 | |
| TransCanada PipeLines Ltd. | Energy | Canada | 7'170'623'325 | Add |
| 3i Group PLC | Financial | UK | 5'155'072'461 | |
| Abbey National PLC | Financial | UK | 16'505'507'757 | |
| ABN AMRO Holding N.V. | Financial | Netherlands | 22'288'926'204 | |
| Aegon N.V. | Financial | Netherlands | 12'669'716'259 | |
| Allianz AG Holding | Financial | Germany | 22'123'515'050 | |
| Assurances Generales de France S.A. | Financial | France | 2'291'035'524 | |
| Australia & New Zealand Banking Group Ltd. | Financial | Australia | 15'934'568'700 | |
| Aviva PLC | Financial | UK | 17'136'167'875 | |
| Baloise Holding AG | Financial | Switzerland | 2'364'721'120 | Add |
| Banca Monte dei Paschi di Siena S.p.A. | Financial | Italy | 2'568'579'739 | Add |
| Banco Bilbao Vizcaya Argentaria S.A. | Financial | Spain | 31'385'735'583 | |
| Banco Itau S/A Pref | Financial | Brazil | 2'488'254'099 | |

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|--|-----------------|--------------|--|----------|
| Banco Santander Central Hispano S.A. | Financial | Spain | 31'805'247'630 | |
| Bank of America Corp. | Financial | USA | 109'574'512'658 | Add |
| Barclays PLC | Financial | UK | 47'722'885'685 | |
| Bayerische Hypo- und Vereinsbank AG | Financial | Germany | 7'044'283'683 | |
| Bidvest Group Ltd. | Financial | South Africa | 1'247'636'069 | Add |
| BNP Paribas S.A. | Financial | France | 39'029'321'520 | Add |
| British Land Co. PLC | Financial | UK | 3'819'949'784 | |
| Canadian Imperial Bank of Commerce | Financial | Canada | 10'385'612'313 | Add |
| Citigroup Inc. | Financial | USA | 171'220'322'869 | |
| Credit Lyonnais S.A. | Financial | France | 10'386'844'590 | Add |
| Credit Suisse Group | Financial | Switzerland | 27'473'554'033 | |
| Daiwa Securities Group Inc. | Financial | Japan | 6'833'609'590 | |
| Deutsche Bank AG | Financial | Germany | 38'195'381'007 | |
| Dexia | Financial | Belgium | 8'998'111'812 | |
| Equity Office Properties Trust | Financial | USA | 11'804'149'675 | |
| FoereningsSparbanken AB A | Financial | Sweden | 4'263'983'848 | |
| Hachijuni Bank Ltd. | Financial | Japan | 2'333'721'202 | |
| Hammerson PLC | Financial | UK | 1'797'420'169 | |
| HSBC Holdings PLC (UK Reg) | Financial | UK | 106'639'050'055 | |
| ING Groep N.V. | Financial | Netherlands | 35'466'350'056 | |
| Land Securities PLC | Financial | UK | 6'545'531'643 | Add |
| Lend Lease Corp. Ltd. | Financial | Australia | 2'676'428'279 | |
| Lloyds TSB Group PLC | Financial | UK | 47'947'928'905 | |
| Mitsubishi Estate Co. Ltd. | Financial | Japan | 9'670'469'523 | |
| Muenchener Rueckversicherungs-Gesellschaft | Financial | Germany | 19'516'212'124 | |
| Nikko Cordial Corp. | Financial | Japan | 6'160'390'753 | Add |
| Royal Bank of Canada | Financial | Canada | 24'605'281'534 | |
| Royal Bank of Scotland Group PLC | Financial | UK | 63'300'594'449 | |
| Schroders PLC | Financial | UK | 1'106'488'267 | |
| Skandia Forsakrings AB | Financial | Sweden | 2'722'253'036 | |
| Slough Estates PLC | Financial | UK | 2'081'296'989 | |
| Societe Generale | Financial | France | 23'412'628'866 | |
| Sompo Japan Insurance Inc. | Financial | Japan | 5'928'422'128 | |
| Standard Bank Group Ltd. | Financial | South Africa | 3'137'158'249 | |
| Storebrand ASA | Financial | Norway | 875'208'777 | |
| Swire Pacific Ltd. A | Financial | Hong Kong | 3'623'662'812 | |
| Swiss Reinsurance Co. | Financial | Switzerland | 21'062'816'286 | |
| UBS AG | Financial | Switzerland | 58'871'323'758 | |
| Unibanco-Uniao de Bancos Brasileiros | Financial | Brazil | 678'670'333 | |
| Unicredito Italiano S.p.A. | Financial | Italy | 14'949'605'878 | |
| Wereldhave N.V. | Financial | Netherlands | 923'906'669 | |
| Westpac Banking Corp. | Financial | Australia | 15'031'160'060 | |
| Zurich Financial Services AG | Financial | Switzerland | 7'524'276'237 | |
| Amersham PLC | Healthcare | UK | 6'291'053'807 | Add |
| Amgen Inc. | Healthcare | USA | 54'047'944'176 | Add |
| Astrazeneca PLC | Healthcare | UK | 48'716'021'392 | |
| Aventis S.A. | Healthcare | France | 39'870'189'770 | |
| Baxter International Inc. | Healthcare | USA | 22'157'131'021 | |
| Bristol-Myers Squibb Co. | Healthcare | USA | 49'123'083'154 | |
| Coloplast A/S B | Healthcare | Denmark | 1'525'455'164 | |
| Gambro AB A | Healthcare | Sweden | 987'561'341 | Add |
| GlaxoSmithKline PLC | Healthcare | UK | 115'139'043'366 | |
| Guidant Corp. | Healthcare | USA | 11'436'938'668 | |
| IDEC Pharmaceuticals Corp. | Healthcare | USA | 6'224'247'273 | Add |

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|--|-----------------|--------------|--|----------|
| Johnson & Johnson | Healthcare | USA | 166'113'312'494 | |
| Novartis AG | Healthcare | Switzerland | 102'508'222'741 | |
| Novo-Nordisk A/S B | Healthcare | Denmark | 6'465'814'075 | |
| Novozymes A/S B | Healthcare | Denmark | 1'187'414'255 | |
| Orthodontic Centers of America Inc. | Healthcare | USA | 640'951'882 | Add |
| Pfizer Inc. | Healthcare | USA | 209'827'406'796 | |
| Schering AG | Healthcare | Germany | 10'026'805'841 | |
| Serono S.A. B | Healthcare | Switzerland | 2'620'108'452 | Add |
| Smith & Nephew PLC | Healthcare | UK | 4'758'716'320 | Add |
| SSL International PLC | Healthcare | UK | 855'191'721 | Add |
| UnitedHealth Group Inc. | Healthcare | USA | 27'634'378'723 | |
| 3M Co. | Industrial | USA | 49'414'954'905 | |
| ABB Ltd. | Industrial | Switzerland | 5'413'099'477 | |
| Agilent Technologies Inc. | Industrial | USA | 5'793'434'040 | |
| Aixtron AG | Industrial | Germany | 356'895'710 | |
| Amcor Ltd. | Industrial | Australia | 3'706'811'427 | |
| Atlas Copco AB Series A | Industrial | Sweden | 2'294'468'025 | |
| BAA PLC | Industrial | UK | 9'103'114'093 | |
| Ballard Power Systems Inc. | Industrial | Canada | 908'287'594 | |
| Barloworld Ltd. | Industrial | South Africa | 1'213'909'734 | |
| Boeing Co. | Industrial | USA | 30'085'897'081 | Add |
| Caterpillar Inc. | Industrial | USA | 15'243'693'405 | |
| Compagnie de Saint-Gobain S.A. | Industrial | France | 10'227'625'015 | |
| CRH PLC | Industrial | Ireland | 7'145'361'037 | |
| Daikin Industries Ltd. | Industrial | Japan | 4'761'851'026 | Add |
| East Japan Railway Co. | Industrial | Japan | 17'177'613'367 | |
| Ebara Corp. | Industrial | Japan | 1'217'715'522 | |
| Embraer Empresa Brasileiras de Aeronautica | Industrial | Brazil | 1'918'601'010 | |
| Geberit AG Reg. | Industrial | Switzerland | 1'118'377'050 | Add |
| Grupo Ferrovial S.A. | Industrial | Spain | 1'459'132'042 | Add |
| Heidelberger Druckmaschinen AG | Industrial | Germany | 836'024'387 | |
| Hitachi Ltd. | Industrial | Japan | 18'017'379'912 | |
| ISS A/S | Industrial | Denmark | 1'761'697'947 | |
| ITT Industries Inc. | Industrial | USA | 6'266'258'990 | |
| James Hardie Industries N.V. | Industrial | Australia | 1'712'201'644 | Add |
| Jarvis PLC | Industrial | UK | 594'946'123 | Add |
| Komatsu Ltd. | Industrial | Japan | 2'900'569'652 | Add |
| Kubota Corp. | Industrial | Japan | 3'543'428'930 | |
| Kyocera Corp. | Industrial | Japan | 13'299'309'151 | |
| Lafarge North America Inc. | Industrial | USA | 996'822'736 | Add |
| Lafarge S.A. | Industrial | France | 12'077'539'520 | |
| Li & Fung Ltd. | Industrial | Hong Kong | 1'701'825'332 | |
| Marubeni Corp. | Industrial | Japan | 1'772'125'436 | |
| Metso Corp. | Industrial | Finland | 1'151'883'908 | |
| Mitsubishi Corp. | Industrial | Japan | 9'353'974'074 | Add |
| Mitsubishi Materials Corp. | Industrial | Japan | 1'757'459'760 | |
| MTR Corp. Ltd. | Industrial | Hong Kong | 1'452'644'190 | Add |
| National Express Group PLC | Industrial | UK | 1'126'017'549 | Add |
| NSK Ltd. | Industrial | Japan | 1'636'625'832 | |
| Rolls-Royce PLC | Industrial | UK | 3'154'374'051 | Add |
| Schneider Electric S.A. | Industrial | France | 9'048'843'994 | Add |
| Sime Darby Bhd | Industrial | Malaysia | 2'880'982'746 | |
| Skanska AB B | Industrial | Sweden | 2'199'786'180 | |
| SKF AB B | Industrial | Sweden | 1'658'335'767 | |

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|---|------------------------|-------------|--|----------|
| Smiths Group PLC | Industrial | UK | 6'347'121'089 | Add |
| Sumitomo Corp. | Industrial | Japan | 2'882'514'377 | |
| Taisei Corp. | Industrial | Japan | 2'056'596'048 | Add |
| Taylor Woodrow PLC | Industrial | UK | 1'500'152'833 | |
| TDK Corp. | Industrial | Japan | 5'998'761'241 | Add |
| Temple-Inland Inc. | Industrial | USA | 2'568'255'216 | |
| Tetra Tech Inc. | Industrial | USA | 483'319'777 | Add |
| Tomra Systems ASA | Industrial | Norway | 1'188'488'586 | |
| United Parcel Service Inc. Cl B | Industrial | USA | 25'337'663'628 | Add |
| United Technologies Corp. | Industrial | USA | 28'525'244'305 | |
| Vestas Wind Systems A/S | Industrial | Denmark | 1'679'984'292 | |
| Volvo AB B | Industrial | Sweden | 4'139'584'787 | |
| West Japan Railway Co. | Industrial | Japan | 5'166'090'937 | |
| Ahold N.V. | Consumer, Non-Cyclical | Netherlands | 15'242'550'000 | |
| Allied Domecq PLC | Consumer, Non-Cyclical | UK | 7'064'419'241 | |
| Asahi Breweries Ltd. | Consumer, Non-Cyclical | Japan | 3'921'331'886 | |
| British American Tobacco (Malaysia) Bhd | Consumer, Non-Cyclical | Malaysia | 1'150'958'022 | Add |
| British American Tobacco PLC | Consumer, Non-Cyclical | UK | 18'797'702'154 | Add |
| Cadbury Schweppes PLC | Consumer, Non-Cyclical | UK | 15'042'148'625 | |
| Danisco A/S | Consumer, Non-Cyclical | Denmark | 2'045'633'006 | Add |
| Diageo PLC | Consumer, Non-Cyclical | UK | 40'046'438'240 | |
| Groupe Danone | Consumer, Non-Cyclical | France | 16'969'700'429 | |
| Henkel KGaA Pfd. | Consumer, Non-Cyclical | Germany | 4'054'987'035 | |
| J Sainsbury PLC | Consumer, Non-Cyclical | UK | 5'915'133'279 | |
| Kimberly-Clark Corp. | Consumer, Non-Cyclical | USA | 31'538'506'186 | Add |
| Kowloon Motor Bus Holdings Ltd. | Consumer, Non-Cyclical | Hong Kong | 1'337'862'677 | Add |
| Nestle S.A. | Consumer, Non-Cyclical | Switzerland | 86'646'985'178 | |
| Procter & Gamble Co. | Consumer, Non-Cyclical | USA | 117'024'340'208 | |
| SABMiller PLC | Consumer, Non-Cyclical | UK | 5'413'944'151 | |
| Safeway PLC | Consumer, Non-Cyclical | UK | 3'503'724'599 | |
| Stagecoach Group PLC | Consumer, Non-Cyclical | UK | 547'281'345 | |
| Svenska Cellulosa AB B | Consumer, Non-Cyclical | Sweden | 5'099'691'075 | |
| Unilever N.V. CVA | Consumer, Non-Cyclical | Netherlands | 34'065'923'640 | |
| Unilever PLC | Consumer, Non-Cyclical | UK | 26'894'919'483 | |
| Wella AG Pfd. | Consumer, Non-Cyclical | Germany | 1'053'578'050 | Add |
| Advanced Micro Devices Inc. | Technology | USA | 3'054'818'639 | Add |
| Applied Materials Inc. | Technology | USA | 22'324'732'750 | |
| Atos Origin | Technology | France | 812'145'181 | |
| BCE Emergis Inc. | Technology | Canada | 124'756'924 | |
| Canon Inc. | Technology | Japan | 27'490'117'200 | |
| Cognos Inc. | Technology | Canada | 1'338'327'212 | |
| Computer Associates International Inc. | Technology | USA | 5'212'426'394 | |
| Dell Computer Corp. | Technology | USA | 61'824'531'771 | |
| Electronic Data Systems Corp. | Technology | USA | 18'041'446'462 | |
| Fairchild Semiconductor International Inc. Cl | Technology | USA | 1'390'970'732 | Add |
| Fujitsu Ltd. | Technology | Japan | 8'760'185'805 | |
| Intel Corp. | Technology | USA | 113'210'380'904 | |
| L.M. Ericsson Telephone Co. B | Technology | Sweden | 11'293'174'682 | |
| Matsushita Electric Works Ltd. | Technology | Japan | 2'893'833'759 | Add |
| Mentor Graphics Corp. | Technology | USA | 470'671'404 | |
| Mosel Vitelic Inc. | Technology | Taiwan | 634'074'106 | |
| NEC Corp. | Technology | Japan | 9'111'033'783 | Add |
| Nokia Corp. | Technology | Finland | 62'814'191'064 | |
| Novell Inc. | Technology | USA | 951'093'796 | Add |

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|---|--------------------|-------------|--|----------|
| Parametric Technology Corp. | Technology | USA | 602'107'588 | |
| Pitney Bowes Inc. | Technology | USA | 8'978'696'039 | |
| Plantronics Inc. | Technology | USA | 704'232'314 | |
| Ricoh Co. Ltd. | Technology | Japan | 11'649'289'890 | Add |
| Riverdeep Group PLC | Technology | Ireland | 291'137'022 | Add |
| SAP AG | Technology | Germany | 14'953'605'348 | |
| Siemens AG | Technology | Germany | 38'501'564'591 | |
| STMicroelectronics N.V. | Technology | France | 11'663'637'157 | |
| Taiwan Semiconductor Manufacturing Co. Ltd. | Technology | Taiwan | 18'713'998'891 | |
| Texas Instruments Inc. | Technology | USA | 34'705'571'521 | |
| TietoEnator Oyj | Technology | Finland | 1'309'605'815 | |
| Toshiba Corp. | Technology | Japan | 11'067'278'865 | |
| Trend Micro Inc. | Technology | Japan | 2'509'610'959 | Add |
| Unisys Corp. | Technology | USA | 2'884'757'136 | Add |
| Xansa PLC | Technology | UK | 459'878'532 | |
| BT Group PLC | Telecommunications | UK | 26'025'213'566 | |
| Cable & Wireless PLC | Telecommunications | UK | 5'674'754'800 | |
| Deutsche Telekom AG | Telecommunications | Germany | 26'057'758'066 | |
| mmO2 PLC | Telecommunications | UK | 6'443'493'202 | |
| Sonera Corp. Oyj | Telecommunications | Finland | 2'299'331'506 | |
| Swisscom AG | Telecommunications | Switzerland | 6'552'553'281 | |
| Telefonica S.A. | Telecommunications | Spain | 40'335'016'549 | |
| Telenor ASA | Telecommunications | Norway | 1'410'584'486 | Add |
| TELUS Corp. | Telecommunications | Canada | 943'402'174 | |
| Vodafone Group PLC | Telecommunications | UK | 106'874'032'647 | |
| Australian Gas Light Co. | Utilities | Australia | 2'140'962'476 | |
| BC Gas Inc. | Utilities | Canada | 1'103'730'476 | |
| Companhia Energetica de Minas Gerais | Utilities | Brazil | 847'221'631 | |
| Duke Energy Corp. | Utilities | USA | 22'614'292'960 | |
| Endesa S.A. | Utilities | Spain | 11'917'647'336 | Add |
| Entergy Corp. | Utilities | USA | 9'410'619'848 | Add |
| Iberdrola S.A. | Utilities | Spain | 9'946'656'882 | |
| Kansai Electric Power Co. Inc. | Utilities | Japan | 14'200'337'106 | |
| NiSource Inc. | Utilities | USA | 4'169'828'898 | |
| RWE AG | Utilities | Germany | 13'639'672'215 | |
| Severn Trent PLC | Utilities | UK | 3'613'438'639 | |
| Suez | Utilities | France | 21'129'075'563 | Add |
| Tokyo Gas Co. Ltd. | Utilities | Japan | 7'732'043'796 | |
| Transalta Corp. | Utilities | Canada | 2'181'856'544 | |
| United Utilities PLC | Utilities | UK | 5'039'023'837 | Add |

| DJSI World 2002/2003 - Additions by Market Cap | | | | |
|--|------------------------|-------------|--|----------|
| Company | Economic Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
| Bank of America Corp. | Financial | USA | 109'574'512'658 | Add |
| AOL Time Warner Inc. | Consumer, Cyclical | USA | 55'013'973'404 | Add |
| Amgen Inc. | Healthcare | USA | 54'047'944'176 | Add |
| BNP Paribas S.A. | Financial | France | 39'029'321'520 | Add |
| Kimberly-Clark Corp. | Consumer, Non-Cyclical | USA | 31'538'506'186 | Add |
| Boeing Co. | Industrial | USA | 30'085'897'081 | Add |
| Carrefour S.A. | Consumer, Cyclical | France | 26'101'055'500 | Add |
| Koninklijke Philips Electronics N.V. | Consumer, Cyclical | Netherlands | 25'434'654'000 | Add |
| United Parcel Service Inc. CI B | Industrial | USA | 25'337'663'628 | Add |
| Suez | Utilities | France | 21'129'075'563 | Add |
| Ford Motor Co. | Consumer, Cyclical | USA | 20'824'677'618 | Add |
| BHP Billiton Ltd. | Basic Materials | Australia | 19'142'419'053 | Add |
| British American Tobacco PLC | Consumer, Non-Cyclical | UK | 18'797'702'154 | Add |
| Marks & Spencer PLC | Consumer, Cyclical | UK | 12'476'879'662 | Add |
| Endesa S.A. | Utilities | Spain | 11'917'647'336 | Add |
| Ricoh Co. Ltd. | Technology | Japan | 11'649'289'890 | Add |
| Credit Lyonnais S.A. | Financial | France | 10'386'844'590 | Add |
| Canadian Imperial Bank of Commerce | Financial | Canada | 10'385'612'313 | Add |
| BHP Billiton PLC | Basic Materials | UK | 9'815'755'139 | Add |
| Entergy Corp. | Utilities | USA | 9'410'619'848 | Add |
| Mitsubishi Corp. | Industrial | Japan | 9'353'974'074 | Add |
| NEC Corp. | Technology | Japan | 9'111'033'783 | Add |
| Alcan Inc. | Basic Materials | Canada | 9'089'308'335 | Add |
| Schneider Electric S.A. | Industrial | France | 9'048'843'994 | Add |
| UPM-Kymmene Oyj | Basic Materials | Finland | 8'476'958'026 | Add |
| Kingfisher PLC | Consumer, Cyclical | UK | 8'298'334'247 | Add |
| Pearson PLC | Consumer, Cyclical | UK | 7'773'048'738 | Add |
| TransCanada PipeLines Ltd. | Energy | Canada | 7'170'623'325 | Add |
| Accor S.A. | Consumer, Cyclical | France | 6'903'590'435 | Add |
| Land Securities PLC | Financial | UK | 6'545'531'643 | Add |
| Smiths Group PLC | Industrial | UK | 6'347'121'089 | Add |
| Amersham PLC | Healthcare | UK | 6'291'053'807 | Add |
| IDEC Pharmaceuticals Corp. | Healthcare | USA | 6'224'247'273 | Add |
| Nikko Cordial Corp. | Financial | Japan | 6'160'390'753 | Add |
| TDK Corp. | Industrial | Japan | 5'998'761'241 | Add |
| Wesfarmers Ltd. | Basic Materials | Australia | 5'988'090'750 | Add |
| Rio Tinto Ltd. | Basic Materials | Australia | 5'672'693'981 | Add |
| VNU N.V. | Consumer, Cyclical | Netherlands | 5'217'795'362 | Add |
| Dixons Group PLC | Consumer, Cyclical | UK | 5'071'560'883 | Add |
| United Utilities PLC | Utilities | UK | 5'039'023'837 | Add |
| Daikin Industries Ltd. | Industrial | Japan | 4'761'851'026 | Add |
| Smith & Nephew PLC | Healthcare | UK | 4'758'716'320 | Add |
| Inditex S.A. | Consumer, Cyclical | Spain | 3'939'440'304 | Add |
| ENSCO International Inc. | Energy | USA | 3'646'908'652 | Add |
| Statoil ASA | Energy | Norway | 3'440'657'177 | Add |
| Seat-Pagine Gialle S.p.A. | Consumer, Cyclical | Italy | 3'211'270'785 | Add |
| Rolls-Royce PLC | Industrial | UK | 3'154'374'051 | Add |
| Advanced Micro Devices Inc. | Technology | USA | 3'054'818'639 | Add |
| Komatsu Ltd. | Industrial | Japan | 2'900'569'652 | Add |
| Matsushita Electric Works Ltd. | Technology | Japan | 2'893'833'759 | Add |
| Unisys Corp. | Technology | USA | 2'884'757'136 | Add |
| Serono S.A. B | Healthcare | Switzerland | 2'620'108'452 | Add |
| Banca Monte dei Paschi di Siena S.p.A. | Financial | Italy | 2'568'579'739 | Add |
| Trend Micro Inc. | Technology | Japan | 2'509'610'959 | Add |
| Baloise Holding AG | Financial | Switzerland | 2'364'721'120 | Add |
| Taisei Corp. | Industrial | Japan | 2'056'596'048 | Add |
| Danisco A/S | Consumer, Non-Cyclical | Denmark | 2'045'633'006 | Add |
| Yamaha Corp. | Consumer, Cyclical | Japan | 2'012'983'201 | Add |
| Shell Canada Ltd. | Energy | Canada | 1'977'668'846 | Add |

| DJSI World 2002/2003 - Additions by Market Cap | | | | |
|--|------------------------|--------------|--|----------|
| Company | Economic Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
| Debenhams PLC | Consumer, Cyclical | UK | 1'714'247'304 | Add |
| James Hardie Industries N.V. | Industrial | Australia | 1'712'201'644 | Add |
| Travis Perkins PLC | Consumer, Cyclical | UK | 1'678'769'145 | Add |
| Grupo Ferrovial S.A. | Industrial | Spain | 1'459'132'042 | Add |
| MTR Corp. Ltd. | Industrial | Hong Kong | 1'452'644'190 | Add |
| Telenor ASA | Telecommunications | Norway | 1'410'584'486 | Add |
| Fairchild Semiconductor International Inc. | Technology | USA | 1'390'970'732 | Add |
| Kowloon Motor Bus Holdings Ltd. | Consumer, Non-Cyclical | Hong Kong | 1'337'862'677 | Add |
| Bidvest Group Ltd. | Financial | South Africa | 1'247'636'069 | Add |
| British American Tobacco (Malaysia) | Consumer, Non-Cyclical | Malaysia | 1'150'958'022 | Add |
| National Express Group PLC | Industrial | UK | 1'126'017'549 | Add |
| Geberit AG Reg. | Industrial | Switzerland | 1'118'377'050 | Add |
| DuPont Canada Inc. CI A | Basic Materials | Canada | 1'085'702'391 | Add |
| Wella AG Pfd. | Consumer, Non-Cyclical | Germany | 1'053'578'050 | Add |
| Lafarge North America Inc. | Industrial | USA | 996'822'736 | Add |
| Gambro AB A | Healthcare | Sweden | 987'561'341 | Add |
| Novell Inc. | Technology | USA | 951'093'796 | Add |
| SSL International PLC | Healthcare | UK | 855'191'721 | Add |
| Orthodontic Centers of America Inc. | Healthcare | USA | 640'951'882 | Add |
| Jarvis PLC | Industrial | UK | 594'946'123 | Add |
| Tetra Tech Inc. | Industrial | USA | 483'319'777 | Add |
| Riverdeep Group PLC | Technology | Ireland | 291'137'022 | Add |

Dow Jones
Sustainability
Indexes

A composition of Dow Jones indexes, ETOX U.S. and S&P 500

| DJSI World 2002/2003 - Deletions by Market Cap | | | | |
|--|------------------------|--------------|-------------------------------------|----------|
| Company | Economic Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
| Fannie Mae | Financial | USA | 76'626'703'911 | Delete |
| Roche Holding AG Part. Cert. | Healthcare | Switzerland | 49'411'353'153 | Delete |
| Hewlett-Packard Co. | Technology | USA | 36'982'489'748 | Delete |
| Tyco International Ltd. | Industrial | USA | 31'820'713'693 | Delete |
| Tokyo Electric Power Co. Inc. | Utilities | Japan | 27'849'621'166 | Delete |
| Honeywell International Inc. | Industrial | USA | 24'872'961'728 | Delete |
| L'Oreal S.A. | Consumer, Non-Cyclical | France | 22'568'509'844 | Delete |
| Rohm Co. Ltd. | Technology | Japan | 13'938'028'455 | Delete |
| TXU Corp. | Utilities | USA | 13'702'314'934 | Delete |
| H.J. Heinz Co. | Consumer, Non-Cyclical | USA | 13'441'179'784 | Delete |
| FedEx Corp. | Industrial | USA | 13'347'931'488 | Delete |
| Telstra Corp. Ltd. | Telecommunications | Australia | 12'160'405'511 | Delete |
| Weyerhaeuser Co. | Basic Materials | USA | 12'095'399'362 | Delete |
| Allied Irish Banks PLC | Financial | Ireland | 11'472'195'980 | Delete |
| PPG Industries Inc. | Basic Materials | USA | 9'617'283'169 | Delete |
| Becton, Dickinson & Co. | Healthcare | USA | 7'954'111'610 | Delete |
| Transocean Inc. | Energy | USA | 7'943'225'132 | Delete |
| Gap Inc. | Consumer, Cyclical | USA | 7'555'076'231 | Delete |
| Svenska Handelsbanken A | Financial | Sweden | 7'507'423'327 | Delete |
| Zimmer Holdings Inc. | Healthcare | USA | 7'328'875'978 | Delete |
| Electrabel | Utilities | Belgium | 7'214'751'953 | Delete |
| Halliburton Co. | Energy | USA | 6'725'567'715 | Delete |
| Asahi Glass Co. Ltd. | Industrial | Japan | 6'297'074'611 | Delete |
| Knight Ridder Inc. | Consumer, Cyclical | USA | 5'187'187'100 | Delete |
| Compagnie Generale des Etablissements Micheli | Consumer, Cyclical | France | 4'848'424'269 | Delete |
| MeadWestvaco Corp. | Basic Materials | USA | 4'656'656'301 | Delete |
| PeopleSoft Inc. | Technology | USA | 4'340'691'853 | Delete |
| Nortel Networks Corp. | Technology | Canada | 4'205'186'164 | Delete |
| Anglo American Platinum Corp. Ltd. | Basic Materials | South Africa | 3'853'641'830 | Delete |
| Tokyu Corp. | Industrial | Japan | 3'530'875'592 | Delete |
| Algemene Maatschappij Voor Nijver N.V. | Financial | Belgium | 3'394'848'497 | Delete |
| Malaysia International Shipping Corp. Bhd | Industrial | Malaysia | 3'298'302'161 | Delete |
| Rodamco Europe N.V. | Financial | Netherlands | 3'290'244'388 | Delete |
| KBC Bankverzekeringsholding N.V. | Financial | Belgium | 3'150'854'916 | Delete |
| Centex Corp. | Consumer, Cyclical | USA | 3'112'378'994 | Delete |
| Lear Corp. | Consumer, Cyclical | USA | 3'088'506'993 | Delete |
| Johnson Matthey PLC | Basic Materials | UK | 2'978'308'322 | Delete |
| Dollar Tree Stores Inc. | Consumer, Cyclical | USA | 2'804'165'140 | Delete |
| Telia AB | Telecommunications | Sweden | 2'749'271'240 | Delete |
| TUI AG | Consumer, Cyclical | Germany | 2'679'191'539 | Delete |
| Beckman Coulter Inc. | Healthcare | USA | 2'475'602'377 | Delete |
| AngloGold Ltd. | Basic Materials | South Africa | 2'443'195'269 | Delete |
| Sonoco Products Co. | Industrial | USA | 2'279'679'431 | Delete |
| AWG PLC | Utilities | UK | 2'229'495'835 | Delete |
| Associated British Ports Holdings PLC | Industrial | UK | 2'113'889'891 | Delete |
| Continental AG | Consumer, Cyclical | Germany | 1'894'542'565 | Delete |
| Daito Trust Construction Co. Ltd. | Industrial | Japan | 1'819'391'580 | Delete |
| NOVA Chemicals Corp. | Basic Materials | Canada | 1'806'298'800 | Delete |
| Qantas Airways Ltd. | Consumer, Cyclical | Australia | 1'770'098'457 | Delete |
| Noranda Inc. | Basic Materials | Canada | 1'598'140'413 | Delete |
| Nicor Inc. | Utilities | USA | 1'291'832'199 | Delete |
| T-Online International AG | Technology | Germany | 1'269'116'569 | Delete |
| Berkeley Group PLC | Consumer, Cyclical | UK | 1'250'738'589 | Delete |
| Torstar Corp. CI B | Consumer, Cyclical | Canada | 1'037'313'730 | Delete |
| Amadeus Global Travel Distribution S.A. A | Technology | Spain | 979'762'850 | Delete |
| MG Technologies AG | Industrial | Germany | 890'930'460 | Delete |
| Alexander & Baldwin Inc. | Industrial | USA | 889'801'970 | Delete |
| New World Development Co. Ltd. | Financial | Hong Kong | 860'784'608 | Delete |
| Vodafone Telecel-Comunicacoes Pessoais S/A | Telecommunications | Portugal | 803'349'650 | Delete |
| Valora Holding AG | Consumer, Cyclical | Switzerland | 776'712'819 | Delete |
| Continental Airlines Inc. CI B | Consumer, Cyclical | USA | 657'057'410 | Delete |
| Kuoni Reisen Holding AG Series B | Consumer, Cyclical | Switzerland | 640'055'498 | Delete |
| Compania Cervecerias Unidas S.A. | Consumer, Non-Cyclical | Chile | 628'058'532 | Delete |
| ProSieben SAT.1 Media AG | Consumer, Cyclical | Germany | 611'932'009 | Delete |
| Newport Corp. | Industrial | USA | 598'898'315 | Delete |
| Advent Software Inc. | Technology | USA | 566'842'679 | Delete |
| Georg Fischer AG | Industrial | Switzerland | 525'051'253 | Delete |
| BarCo N.V. | Industrial | Belgium | 355'348'113 | Delete |
| Nestle (Malaysia) Bhd | Consumer, Non-Cyclical | Malaysia | 337'202'788 | Delete |
| Capstone Turbine Corp. | Industrial | USA | 75'029'003 | Delete |

| DJSI World 2002/2003 - Market Sector Leaders | | |
|---|-------------------------|------------------|
| Market Sector | Company | Country |
| Automobiles | VOLKSWAGEN | Germany |
| Banks | WESTPAC BANKING CORP. | Australia |
| Basic Resources | DOFASCO | UK |
| Chemicals | E.I. DU PONT DE NEMOURS | USA |
| Construction | LAFARGE | France |
| Cyclical Goods & Services | TEIJIN | Japan |
| Energy | ROYAL DUTCH / SHELL | Netherlands / UK |
| Financial Services | LEND LEASE | Australia |
| Food & Beverage | UNILEVER | Netherlands / UK |
| Healthcare | NOVOZYMES | Denmark |
| Industrial Goods & Services | 3M | USA |
| Insurance | SWISS RE | Switzerland |
| Media | PEARSON | UK |
| Non-cyclical Goods & Services | PROCTER & GAMBLE | USA |
| Retail | MARKS & SPENCER | UK |
| Technology | INTEL | USA |
| Telecommunications | BT GROUP | UK |
| Utilities | SEVERN TRENT | UK |

Dow Jones STOXX Sustainability Indexes 2002/2003
(by market sector)

**Dow Jones
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A cooperation of Dow Jones Indexes, STOXX Ltd. and SAM Group

| Company | Market Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
|---------------------------|---------------------------|---------|-------------------------------------|----------|
| BAYERISCHE MOTOREN WERKE | Automobiles | DE | 10'880'428'143 | |
| CONTINENTAL | Automobiles | DE | 1'894'542'565 | Addition |
| DAIMLERCHRYSLER | Automobiles | DE | 34'630'945'772 | |
| VOLKSWAGEN | Automobiles | DE | 9'954'595'167 | |
| ABBAY NATIONAL | Banks | GB | 16'523'781'610 | |
| ABN AMRO | Banks | NL | 22'288'926'204 | |
| BARCLAYS | Banks | GB | 47'775'721'443 | |
| BAYERISCHE HYPO & VEREINS | Banks | DE | 7'044'283'683 | |
| BCO SANTANDER CENTRAL HIS | Banks | ES | 31'805'247'630 | |
| BNP | Banks | FR | 39'029'321'520 | Addition |
| DEUTSCHE BANK R | Banks | DE | 38'195'381'007 | |
| FORENINGSSPARBANKEN | Banks | SE | 4'261'405'157 | |
| HSBC | Banks | GB | 106'757'114'061 | |
| LLOYDS TSB GRP | Banks | GB | 48'001'013'817 | |
| ROYAL BANK OF SCOTLAND GR | Banks | GB | 63'370'676'860 | |
| SOC GENERALE A | Banks | FR | 23'412'628'866 | |
| UBS R | Banks | CH | 58'878'381'425 | |
| UNICREDITO ITALIANO | Banks | IT | 14'949'605'878 | |
| BHP BILLITON PLC | Basic Resources | GB | 9'826'622'522 | |
| CORUS GRP | Basic Resources | GB | 2'671'587'490 | |
| RIO TINTO | Basic Resources | GB | 19'009'461'240 | |
| STORA ENSO R | Basic Resources | FI | 7'209'914'586 | |
| UPM KYMMENE | Basic Resources | FI | 8'476'958'026 | |
| BASF | Chemicals | DE | 21'739'199'231 | |
| BAYER | Chemicals | DE | 16'043'917'589 | |
| CIBA SPECIALTY CHEMICALS | Chemicals | CH | 5'232'845'237 | |
| DEGUSSA | Chemicals | DE | 2'258'334'279 | |
| BALFOUR BEATTY | Construction | GB | 1'157'177'564 | Addition |
| CRH | Construction | IE | 7'150'275'315 | |
| GRUPO FERROVIAL | Construction | ES | 1'459'132'042 | Addition |
| LAFARGE | Construction | FR | 12'077'539'520 | |
| SAINT GOBAIN | Construction | FR | 10'227'625'015 | |
| SKANSKA B | Construction | SE | 2'198'455'836 | |
| TAYLOR WOODROW | Construction | GB | 1'501'813'708 | |
| ACCOR | Cyclical Goods & Services | FR | 6'903'590'435 | Addition |
| ADIDAS-SALOMON | Cyclical Goods & Services | DE | 3'305'956'680 | |
| AGFA GEVAERT | Cyclical Goods & Services | BE | 1'193'850'000 | Addition |
| BRITISH AIRWAYS | Cyclical Goods & Services | GB | 1'234'002'068 | |
| CHRISTIAN DIOR | Cyclical Goods & Services | FR | 1'871'232'695 | |
| COMPASS GRP | Cyclical Goods & Services | GB | 11'189'936'471 | |
| ELECTROLUX B | Cyclical Goods & Services | SE | 5'409'512'252 | |
| KUONI REISEN R | Cyclical Goods & Services | CH | 640'132'230 | |
| LUFTHANSA B | Cyclical Goods & Services | DE | 2'315'848'738 | |
| LVMH MOET HENNESSY | Cyclical Goods & Services | FR | 9'395'245'199 | |
| PHILIPS ELECTRONICS | Cyclical Goods & Services | NL | 25'434'654'000 | |
| SIX CONTINENTS PLC | Cyclical Goods & Services | GB | 8'100'943'466 | |
| BP PLC | Energy | GB | 176'243'273'664 | |
| ROYAL DUTCH PETROLEUM | Energy | NL | 95'456'042'500 | |
| SHELL TRANSPORT&TRADNG | Energy | GB | 66'598'648'058 | |
| TECHNIP-COFLEXIP | Energy | FR | 1'553'119'867 | Addition |
| 3I GRP | Financial Services | GB | 5'160'779'831 | |
| BRITISH LAND COMPANY | Financial Services | GB | 3'824'178'991 | |
| CANARY WHARF GRP | Financial Services | GB | 2'481'855'244 | Addition |
| CREDIT SUISSE GRP R | Financial Services | CH | 27'476'847'643 | |
| DEUTSCHE BOERSE | Financial Services | DE | 3'437'234'202 | Addition |

Dow Jones STOXX Sustainability Indexes 2002/2003
(by market sector)

**Dow Jones
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A cooperation of Dow Jones Indexes, STOXX Ltd. and SAM Group

| Company | Market Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
|---------------------------|-----------------------------|---------|-------------------------------------|----------|
| HAMMERSON | Financial Services | GB | 1'799'410'159 | |
| LAND SECURITIES | Financial Services | GB | 6'552'778'441 | Addition |
| LONDON STOCK EXCHANGE | Financial Services | GB | 1'697'052'951 | Addition |
| SCHROEDERS | Financial Services | GB | 1'107'713'301 | |
| SLOUGH ESTATES | Financial Services | GB | 2'083'601'269 | |
| WERELDHAVE | Financial Services | NL | 923'906'669 | Addition |
| ALLIED DOMECQ | Food & Beverage | GB | 7'072'240'519 | |
| DANISCO | Food & Beverage | DK | 2'044'361'922 | Addition |
| DIAGEO | Food & Beverage | GB | 40'090'775'122 | |
| GROUPE DANONE | Food & Beverage | FR | 16'969'700'429 | Addition |
| HEINEKEN | Food & Beverage | NL | 8'149'587'098 | Addition |
| SABMiller | Food & Beverage | GB | 5'419'938'127 | |
| UNILEVER NV | Food & Beverage | NL | 34'065'923'640 | |
| UNILEVER PLC | Food & Beverage | GB | 26'924'695'836 | |
| ASTRAZENECA | Healthcare | GB | 48'769'956'688 | Addition |
| COLOPLAST B | Healthcare | DK | 1'524'507'300 | |
| GAMBRO A | Healthcare | SE | 986'964'102 | Addition |
| GLAXOSMITHKLINE | Healthcare | GB | 115'266'518'026 | |
| NOVARTIS R | Healthcare | CH | 102'520'511'727 | |
| NOVO NORDISK B | Healthcare | DK | 6'461'796'448 | |
| NOVOZYMES | Healthcare | DK | 1'186'676'438 | |
| SMITH & NEPHEW | Healthcare | GB | 4'763'984'870 | |
| SSL INTERNATIONAL | Healthcare | GB | 856'138'535 | Addition |
| ABB | Industrial Goods & Services | CH | 5'413'748'415 | |
| AIXTRON | Industrial Goods & Services | DE | 356'895'710 | |
| ALSTOM | Industrial Goods & Services | FR | 2'137'803'370 | Addition |
| AMEY | Industrial Goods & Services | GB | 450'099'020 | Addition |
| ASSOCD BRIT PORTS | Industrial Goods & Services | GB | 2'116'230'256 | |
| ATLAS COPCO A | Industrial Goods & Services | SE | 2'293'080'420 | |
| AUTOSTRADE | Industrial Goods & Services | IT | 7'362'324'887 | Addition |
| BAA | Industrial Goods & Services | GB | 9'113'192'484 | |
| BBA GRP | Industrial Goods & Services | GB | 1'579'148'442 | Addition |
| BRISA (AUTO ESTRADAS PORT | Industrial Goods & Services | PT | 2'401'632'000 | Addition |
| BUDERUS | Industrial Goods & Services | DE | 678'814'750 | Addition |
| DIMENSION DATA | Industrial Goods & Services | GB | 365'652'428 | Addition |
| EUROTUNNEL | Industrial Goods & Services | FR | 1'613'537'779 | Addition |
| FKI | Industrial Goods & Services | GB | 972'601'790 | Addition |
| HEIDELBERGER DRUCKM | Industrial Goods & Services | DE | 836'024'387 | |
| HUHTAMAKI OYJ | Industrial Goods & Services | FI | 967'867'990 | Addition |
| IMI | Industrial Goods & Services | GB | 1'438'733'774 | Addition |
| ISS | Industrial Goods & Services | DK | 1'760'603'291 | |
| JARVIS | Industrial Goods & Services | GB | 595'604'810 | Addition |
| LINDE | Industrial Goods & Services | DE | 3'396'971'986 | Addition |
| MAN | Industrial Goods & Services | DE | 2'062'400'465 | Addition |
| MEGGITT | Industrial Goods & Services | GB | 751'987'137 | Addition |
| METSO | Industrial Goods & Services | FI | 1'151'883'908 | |
| MG Technologies AG | Industrial Goods & Services | DE | 890'930'460 | |
| MICHAEL PAGE INTL | Industrial Goods & Services | GB | 654'184'351 | Addition |
| NATIONAL EXPRESS GRP | Industrial Goods & Services | GB | 1'127'264'204 | Addition |
| PENINSULAR & ORIENT STEAM | Industrial Goods & Services | GB | 2'417'148'851 | Addition |
| PIRELLI SPA | Industrial Goods & Services | IT | 1'149'623'769 | Addition |
| REXEL | Industrial Goods & Services | FR | 594'633'311 | Addition |
| ROLLS ROYCE | Industrial Goods & Services | GB | 3'157'866'447 | Addition |
| S.K.F. B | Industrial Goods & Services | SE | 1'657'332'871 | |
| SANDVIK | Industrial Goods & Services | SE | 5'201'992'506 | Addition |

Dow Jones STOXX Sustainability Indexes 2002/2003
(by market sector)

**Dow Jones
Sustainability
Indexes**

A cooperation of Dow Jones Indexes, STOXX Ltd. and SAM Group

| Company | Market Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
|---------------------------|-------------------------------|---------|-------------------------------------|----------|
| SCANIA B | Industrial Goods & Services | SE | 607'105'938 | Addition |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | FR | 9'048'843'994 | Addition |
| SGS BEARER SHARES | Industrial Goods & Services | CH | 1'194'973'181 | Addition |
| SMITHS INDUSTRIES | Industrial Goods & Services | GB | 6'354'148'220 | Addition |
| STOLT NIELSEN | Industrial Goods & Services | NO | 775'789'529 | Addition |
| TOMRA SYSTEMS | Industrial Goods & Services | NO | 1'188'868'212 | |
| VESTAS WIND SYSTEMS | Industrial Goods & Services | DK | 1'678'940'409 | |
| VOLVO B | Industrial Goods & Services | SE | 4'137'081'328 | |
| AEGON | Insurance | NL | 12'669'716'259 | |
| AGF | Insurance | FR | 2'291'035'524 | |
| ALLIANZ | Insurance | DE | 22'123'515'050 | |
| AVIVA | Insurance | GB | 17'155'139'956 | |
| ING GROEP | Insurance | NL | 35'466'350'056 | |
| MUENCHENER RUECKVER R | Insurance | DE | 19'516'212'124 | |
| STOREBRAND | Insurance | NO | 875'488'335 | |
| SWISS RE | Insurance | CH | 21'065'341'358 | |
| ZURICH FINANCIAL SERVICES | Insurance | CH | 7'525'178'269 | |
| AEGIS GRP | Media | GB | 1'131'590'403 | |
| BRITISH SKY BROADCASTING | Media | GB | 11'385'110'183 | |
| CARLTON COMMUNICATIONS | Media | GB | 1'467'562'280 | |
| EMI GRP | Media | GB | 2'183'854'321 | |
| GRANADA | Media | GB | 3'516'119'318 | |
| HAVAS | Media | FR | 1'277'059'073 | Addition |
| PEARSON | Media | GB | 7'781'654'566 | |
| REUTERS GRP | Media | GB | 6'247'098'866 | |
| SEAT PAGINE GIALLE | Media | IT | 3'211'270'785 | Addition |
| TAYLOR NELSON AGB | Media | GB | 725'753'551 | Addition |
| TF1 | Media | FR | 2'654'253'829 | |
| VNU | Media | NL | 5'217'795'362 | |
| WPP GRP | Media | GB | 8'474'143'089 | |
| AHOLD | Non-cyclical Goods & Services | NL | 15'242'550'000 | |
| BRITISH AMERICAN TOBACCO | Non-cyclical Goods & Services | GB | 18'818'513'780 | Addition |
| HENKEL PREF | Non-cyclical Goods & Services | DE | 4'054'987'035 | |
| L'OREAL | Non-cyclical Goods & Services | FR | 22'568'509'844 | |
| SAFEBWAY | Non-cyclical Goods & Services | GB | 3'507'603'702 | |
| SAINSBURY (J) | Non-cyclical Goods & Services | GB | 5'921'682'200 | |
| STAGECOACH | Non-cyclical Goods & Services | GB | 547'887'260 | |
| SVENSKA CELLULOSA B | Non-cyclical Goods & Services | SE | 5'096'606'982 | |
| WELLA PREF | Non-cyclical Goods & Services | DE | 1'053'578'050 | |
| ALLIANCE UNICHEM | Retail | GB | 2'026'349'345 | |
| BOOTS COMPANY | Retail | GB | 7'695'914'321 | |
| DIXONS GRP | Retail | GB | 5'077'175'794 | |
| GEHE | Retail | DE | 1'257'398'591 | |
| GUS | Retail | GB | 7'877'194'373 | |
| HENNES & MAURITZ B | Retail | SE | 10'209'344'121 | |
| INDITEX | Retail | ES | 3'939'440'304 | Addition |
| KARSTADT | Retail | DE | 810'536'574 | |
| MARKS & SPENCER | Retail | GB | 12'490'693'274 | Addition |
| MATALAN | Retail | GB | 791'855'521 | |
| METRO | Retail | DE | 3'448'746'793 | |
| ATOS | Technology | FR | 812'145'181 | |
| ERICSSON LM B | Technology | SE | 11'286'345'012 | |
| NOKIA | Technology | FI | 62'814'191'064 | |
| RIVERDEEP GRP | Technology | IE | 288'571'938 | Addition |
| SAP | Technology | DE | 14'953'605'348 | Addition |

Dow Jones STOXX Sustainability Indexes 2002/2003
(by market sector)

Dow Jones
**Sustainability
Indexes**

A cooperation of Dow Jones Indexes, STOXX Ltd. and SAM Group

| Company | Market Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
|-------------------|--------------------|---------|-------------------------------------|----------|
| SIEMENS | Technology | DE | 38'501'564'591 | |
| STMICROELECTRONIC | Technology | FR | 11'663'637'157 | |
| TIETOENATOR | Technology | FI | 1'309'605'815 | |
| XANSA PLC | Technology | GB | 460'387'681 | Addition |
| BT GROUP PLC | Telecommunications | GB | 26'054'027'450 | |
| DEUTSCHE TELEKOM | Telecommunications | DE | 26'057'758'066 | |
| MMO2 | Telecommunications | GB | 6'450'627'463 | Addition |
| SWISSCOM R | Telecommunications | CH | 6'553'338'820 | |
| TELENOR | Telecommunications | NO | 1'411'035'053 | Addition |
| VODAFONE AIRTOUCH | Telecommunications | GB | 106'992'360'218 | |
| CENTRICA | Utilities | GB | 12'509'793'857 | Addition |
| ENDESA | Utilities | ES | 11'917'647'336 | |
| IBERDROLA | Utilities | ES | 9'946'656'882 | |
| NATIONAL GRID GRP | Utilities | GB | 12'671'467'667 | |
| RWE | Utilities | DE | 13'639'672'215 | |
| SEVERN TRENT | Utilities | GB | 3'617'439'210 | |
| SUEZ | Utilities | FR | 21'129'075'563 | |
| UNITED UTILITIES | Utilities | GB | 5'044'602'726 | |

| DJSI STOXX - Additions 2002 by Market Cap | | | | |
|---|-------------------------------|---------|-------------------------------------|----------|
| Company (by Name) | Market Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
| ASTRAZENECA | Healthcare | GB | 48'769'956'688 | Addition |
| BNP | Banks | FR | 39'029'321'520 | Addition |
| BRITISH AMERICAN TOBACCO | Non-cyclical Goods & Services | GB | 18'818'513'780 | Addition |
| GROUPE DANONE | Food & Beverage | FR | 16'969'700'429 | Addition |
| SAP | Technology | DE | 14'953'605'348 | Addition |
| CENTRICA | Utilities | GB | 12'509'793'857 | Addition |
| MARKS & SPENCER | Retail | GB | 12'490'693'274 | Addition |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | FR | 9'048'843'994 | Addition |
| HEINEKEN | Food & Beverage | NL | 8'149'587'098 | Addition |
| AUTOSTRADE | Industrial Goods & Services | IT | 7'362'324'887 | Addition |
| ACCOR | Cyclical Goods & Services | FR | 6'903'590'435 | Addition |
| LAND SECURITIES | Financial Services | GB | 6'552'778'441 | Addition |
| MMO2 | Telecommunications | GB | 6'450'627'463 | Addition |
| SMITHS INDUSTRIES | Industrial Goods & Services | GB | 6'354'148'220 | Addition |
| SANDVIK | Industrial Goods & Services | SE | 5'201'992'506 | Addition |
| INDITEX | Retail | ES | 3'939'440'304 | Addition |
| DEUTSCHE BOERSE | Financial Services | DE | 3'437'234'202 | Addition |
| LINDE | Industrial Goods & Services | DE | 3'396'971'986 | Addition |
| SEAT PAGINE GIALLE | Media | IT | 3'211'270'785 | Addition |
| ROLLS ROYCE | Industrial Goods & Services | GB | 3'157'866'447 | Addition |
| CANARY WHARF GRP | Financial Services | GB | 2'481'855'244 | Addition |
| PENINSULAR & ORIENT STEAM | Industrial Goods & Services | GB | 2'417'148'851 | Addition |
| BRISA (AUTO ESTRADAS PORT | Industrial Goods & Services | PT | 2'401'632'000 | Addition |
| ALSTOM | Industrial Goods & Services | FR | 2'137'803'370 | Addition |
| MAN | Industrial Goods & Services | DE | 2'062'400'465 | Addition |
| DANISCO | Food & Beverage | DK | 2'044'361'922 | Addition |
| CONTINENTAL | Automobiles | DE | 1'894'542'565 | Addition |
| LONDON STOCK EXCHANGE | Financial Services | GB | 1'697'052'951 | Addition |
| EUROTUNNEL | Industrial Goods & Services | FR | 1'613'537'779 | Addition |
| BBA GRP | Industrial Goods & Services | GB | 1'579'148'442 | Addition |
| TECHNIP-COFLEXIP | Energy | FR | 1'553'119'867 | Addition |
| GRUPO FERROVIAL | Construction | ES | 1'459'132'042 | Addition |
| IMI | Industrial Goods & Services | GB | 1'438'733'774 | Addition |
| TELENOR | Telecommunications | NO | 1'411'035'053 | Addition |
| HAVAS | Media | FR | 1'277'059'073 | Addition |
| SGS BEARER SHARES | Industrial Goods & Services | CH | 1'194'973'181 | Addition |
| AGFA GEVAERT | Cyclical Goods & Services | BE | 1'193'850'000 | Addition |
| BALFOUR BEATTY | Construction | GB | 1'157'177'564 | Addition |
| PIRELLI SPA | Industrial Goods & Services | IT | 1'149'623'769 | Addition |
| NATIONAL EXPRESS GRP | Industrial Goods & Services | GB | 1'127'264'204 | Addition |
| GAMBRO A | Healthcare | SE | 986'964'102 | Addition |
| FKI | Industrial Goods & Services | GB | 972'601'790 | Addition |
| HUHTAMAKI OYJ | Industrial Goods & Services | FI | 967'867'990 | Addition |
| WERELDHAVE | Financial Services | NL | 923'906'669 | Addition |
| SSL INTERNATIONAL | Healthcare | GB | 856'138'535 | Addition |
| STOLT NIELSEN | Industrial Goods & Services | NO | 775'789'529 | Addition |
| MEGGITT | Industrial Goods & Services | GB | 751'987'137 | Addition |
| TAYLOR NELSON AGB | Media | GB | 725'753'551 | Addition |
| BUDERUS | Industrial Goods & Services | DE | 678'814'750 | Addition |
| MICHAEL PAGE INTL | Industrial Goods & Services | GB | 654'184'351 | Addition |
| SCANIA B | Industrial Goods & Services | SE | 607'105'938 | Addition |
| JARVIS | Industrial Goods & Services | GB | 595'604'810 | Addition |
| REXEL | Industrial Goods & Services | FR | 594'633'311 | Addition |
| XANSA PLC | Technology | GB | 460'387'681 | Addition |
| AMEY | Industrial Goods & Services | GB | 450'099'020 | Addition |
| DIMENSION DATA | Industrial Goods & Services | GB | 365'652'428 | Addition |
| RIVERDEEP GRP | Technology | IE | 288'571'938 | Addition |

| DJSI STOXX Deletions 2002 - by Market Cap | | | | |
|---|-------------------------------|---------|-------------------------------------|----------|
| Company (by Market Cap) | Market Sector | Country | Market Cap (in EUR as of 2/9/02) | Comments |
| ROCHE PC | Healthcare | CH | 49'417'276'730 | Deletion |
| TESCO | Non-cyclical Goods & Services | GB | 23'488'795'748 | Deletion |
| CADBURY SCHWEPPE | Food & Beverage | GB | 15'058'802'443 | Deletion |
| SCOTTISH POWER | Utilities | GB | 10'804'562'434 | Deletion |
| SCOTTISH & SOUTHERN ENER | Utilities | GB | 9'119'067'353 | Deletion |
| ELECTRABEL | Utilities | BE | 7'214'751'953 | Deletion |
| NORSK HYDRO | Energy | NO | 6'533'639'687 | Deletion |
| ARCELOR | Basic Resources | FR | 5'395'881'606 | Deletion |
| HOLCIM LTD B | Construction | CH | 4'998'749'198 | Deletion |
| ALMANIJ | Banks | BE | 3'394'848'497 | Deletion |
| KBC BANCASSURANCE | Banks | BE | 3'150'854'916 | Deletion |
| TELIA | Telecommunications | SE | 2'747'608'588 | Deletion |
| SKANDIA FORSAKRINGS | Insurance | SE | 2'720'606'724 | Deletion |
| TUI AG | Cyclical Goods & Services | DE | 2'679'191'539 | Deletion |
| ROYAL SUN ALLIANCE INS GR | Insurance | GB | 2'673'160'019 | Deletion |
| INTERNATIONAL POWER | Utilities | GB | 2'335'273'112 | Deletion |
| SONERA | Telecommunications | FI | 2'299'331'506 | Deletion |
| AWG | Utilities | GB | 2'231'964'192 | Deletion |
| PENNON GRP | Utilities | GB | 1'311'186'019 | Deletion |
| T ONLINE INTERNATIONAL | Technology | DE | 1'269'116'569 | Deletion |
| HEIDELBERGCEMENT AG | Construction | DE | 1'079'240'905 | Deletion |
| VODAFONE TEL. COMUNIC. PE | Telecommunications | PT | 803'349'650 | Deletion |

Dow Jones
**Sustainability
 Indexes**

A cooperation of Dow Jones Indexes, STOXX Ltd. and S&M Group

| DJSI STOXX 2002/2003 - Market Sector Leaders | | |
|---|---------------------|----------------|
| Market Sector | Company | Country |
| Automobiles | VOLKSWAGEN | DE |
| Banks | UBS | CH |
| Basic Resources | RIO TINTO | GB |
| Chemicals | DEGUSSA | DE |
| Construction | LAFARGE | FR |
| Cyclical Goods & Services | PHILIPS ELECTRONICS | NL |
| Energy | ROYAL DUTCH / SHELL | NL / GB |
| Financial Services | LAND SECURITIES | GB |
| Food & Beverage | UNILEVER | NL / GB |
| Healthcare | NOVOZYMES | DK |
| Industrial Goods & Services | BAA | GB |
| Insurance | SWISS RE | CH |
| Media | PEARSON | GB |
| Non-cyclical Goods & Services | HENKEL | DE |
| Retail | MARKS & SPENCER | GB |
| Technology | SIEMENS | DE |
| Telecommunications | BT GROUP | GB |
| Utilities | SEVERN TRENT | GB |