

Dow Jones EURO STOXX Sustainability Index

May 2009

Objective

The Dow Jones EURO STOXX Sustainability Index (DJSI EURO STOXX) captures the Eurozone companies out of the Dow Jones STOXX Sustainability Index which in turn includes the top 20% in terms of sustainability based on long-term economic, environmental and social criteria from the Dow Jones STOXX 600 Index. Components are selected according to a systematic corporate sustainability assessment that identifies the sustainability leaders in each of the 57 sectors. 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 EURO STOXX, subsets of the index provide investors with the possibility to apply filters against certain sectors.

Key Facts

Number of components	82
Largest Component Weight	8.14%
Smallest Component Weight	0.02%
Top 10 Holdings Weight	46.16%
Top 50 Holdings Weight	93.95%

In Billion EUR	
Total Market Capitalization	1'341
Free Float Market Cap.	1'052
Weight. Average Component Size	33.12
Median Component Size	6.19
Largest Component Size	85.64
Smallest Component Size	1.00

Weighting	Free Float Market Cap.
Review Frequency	Quarterly in March, June, Sept, Dec
	Annual reassessment in Sept
Calculation/Distribution	Intraday / Day-end
Base Value/Base Date	100 as of Dec 31, 1998
Inception Date	Oct 15, 2001
History	Since Dec 31, 1998

Fundamentals

Dividend Yield	3.83%
Price/Earnings	24.10
Price/Book	1.34
Price/Cashflow	3.71
Price/Sales	0.53

Volatility

	DJSI EURO STOXX	DJ EURO STOXX
3 Years	21.10%	21.41%
5 Years	17.98%	18.09%
Since Inception*	21.61%	19.96%

* October 15, 2001

Performance in EUR

	DJSI EURO STOXX	DJ EURO STOXX
1 Month	4.75%	4.67%
3 Months	26.51%	26.25%
YTD 2009	4.44%	4.72%
1 Year	-32.59%	-35.46%
3 Years	-25.68%	-27.36%
5 Years	3.62%	5.71%
Since Inception*	-10.13%	-2.67%
2002	-36.51%	-33.37%
2003	19.85%	20.77%
2004	6.05%	12.31%
2005	25.43%	25.84%
2006	20.87%	23.02%
2007	8.66%	7.28%
2008	-43.78%	-44.61%

* October 15, 2001

Sector Allocation

Utilities	13.1%
Telecommunications	9.2%
Technology	6.9%
Oil & Gas	13.9%
Industrials	9.5%
Health Care	1.0%
Financials	27.9%
Consumer Services	4.1%
Consumer Goods	10.1%
Basic Materials	4.3%

Country Allocation

Germany	30.8%
France	24.8%
Netherlands	9.6%
Spain	20.2%
Italy	7.3%
Finland	5.3%
Ireland	1.1%
Portugal	0.6%
Greece	0.2%

Top Holdings

TOTAL	8.14%
TELEFONICA	5.94%
BCO SANTANDER	5.81%
E.ON	4.32%
BNP PARIBAS	4.04%
SIEMENS	3.99%
ENI	3.95%
NOKIA	3.92%
BCO BILBAO VIZCAYA ARGENTARIA	3.06%
ALLIANZ	2.99%



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

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