

March 2008

Dow Jones STOXX Sustainability Index (DJSI STOXX)

The Dow Jones STOXX Sustainability Index (DJSI STOXX) comprises the leading companies in terms of sustainability from the Dow Jones STOXX 600 Index. It captures the top 20% in terms of sustainability based on long-term economic, environmental and social criteria out of the biggest 600 companies in Europe. Components are selected according to a systematic corporate sustainability assessment that identifies the sustainability leaders in each of the 58 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 STOXX, subsets of the index provide investors with the possibility to apply filters against certain sectors.

Key Facts

Number of components	154
Largest Component Weight	4.06%
Smallest Component Weight	0.02%
Top 10 Holdings Weight	30.03%
Top 50 Holdings Weight	76.98%

In Billion EUR

Total Market Capitalization	3'479
Free Float Market Cap.	3'227
Median Component Size	9.01
Largest Component Size	124.46
Smallest Component Size	0.74

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

	DJSI STOXX
Dividend Yield	3.37%
Price/Earnings	10.44
Price/Book	1.87
Price/Cashflow	7.28
Price/Sales	0.98

Sector Allocation

Economic Sector	DJSI STOXX
Utilities	7.3%
Telecommunications	8.2%
Technology	4.0%
Oil & Gas	7.3%
Industrials	8.5%
Health Care	6.4%
Financials	31.0%
Consumer Services	5.5%
Consumer Goods	15.0%
Basic Materials	6.7%

Performance in EUR

	DJSI STOXX	DJ STOXX 600
1 Month	-3.66%	-3.72%
3 Months	-16.33%	-15.59%
YTD 2008	-16.33%	-15.59%
1 Year	-16.09%	-16.09%
3 Years	22.74%	25.90%
5 Years	84.32%	96.77%
Since Inception*	20.44%	30.89%
2002	-31.94%	-31.01%
2003	15.38%	16.80%
2004	8.80%	12.20%
2005	27.27%	26.73%
2006	17.96%	20.80%
2007	2.60%	2.36%

* October 15, 2001

Volatility

	DJSI STOXX	DJ STOXX 600
3 Years	11.66%	11.82%
5 Years	11.41%	11.35%
Since Inception*	15.39%	14.90%

Top Holdings

HSBC	4.03%
TOTAL	3.25%
VODAFONE GRP	3.28%
NOVARTIS	2.62%
TELEFONICA	2.48%
ROCHE HLDG P	2.73%
BCO SANTANDER	2.58%
NOKIA	2.57%
E.ON	2.42%

Country Allocation

Countries	DJSI STOXX
UK	30.7%
Switzerland	15.8%
Germany	17.4%
France	12.3%
Netherlands	7.1%
Spain	9.8%
Italy	0.7%
Norway	1.2%
Finland	3.1%
Sweden	0.8%
Denmark	0.8%
Ireland	0.4%

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Vendor Codes

Full Name	Currency	Type	Region	BB Ticker	Reuters
Global					
Dow Jones Sustainability World Index Composite	USD	Price	Global	W1SGI	.W1SGI
Dow Jones Sustainability World Index Composite	USD	Return	Global	W1SGITRD	.W1SGITRD
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	USD	Price	Global	W1SUS	.W1SUS
	USD	Return	Global	W1SUSTRD	.W1SUSTRD
Dow Jones Sustainability World Index Composite	EUR	Price	Global	W1SGIE	.W1SGIE
Dow Jones Sustainability World Index Composite	EUR	Return	Global	W1SGITRE	.W1SGITRE
Dow Jones Sustainability World Index ex Alcohol, Tobacco, Gambling, Armaments & Firearms	EUR	Price	Global	W1SUSE	.W1SUSE
	EUR	Return	Global	W1SUSTRE	.W1SUSTRE
Dow Jones Sustainability World Index Composite	CHF	Price	Global	W1SGIC	.W1SGIC
Dow Jones Sustainability World Index Composite	CHF	Return	Global	W1SGITRC	.W1SGITRC
Dow Jones Islamic Market Sustainability Index	USD	Return	Global	DJIMSI	.DJIMSI
North America					
Dow Jones Sustainability North America Composite Index	USD	Price	North America	A1SGI	.A1SGI
Dow Jones Sustainability North America Composite Index	USD	Return	North America	A1SGITR	.A1SGITR
Dow Jones Sustainability U.S. Composite Index	USD	Price	North America	AASGI	.AASGI
Dow Jones Sustainability U.S. Composite Index	USD	Return	North America	AASGITR	.AASGITR
Europe					
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
Country					
Australian SAM Sustainability Index	AUD	Price	Australia	SAMAU	.SAMAU
Australian SAM Sustainability Index	AUD	Return	Australia	SAMAUTR	.SAMAUTR