

Press Release

Launch of Dow Jones STOXX Sustainability Indexes – Dow Jones Indexes, STOXX Limited and SAM Group launch new European sustainability indexes

Zurich, October 15, 2001

Dow Jones Indexes, STOXX Limited and SAM Group today launch a new set of European sustainability indexes. The Dow Jones STOXX Sustainability Indexes will track the financial performance of the leading companies in terms of economic, environmental and social criteria in Europe. The Dow Jones STOXX Sustainability Indexes will be part of the family of Dow Jones Sustainability Indexes (DJSI) which were launched as the first global sustainability benchmarks in 1999.

"Sustainability has become a crucial success factor in business. Moving proactively to meet future economic, environmental and social challenges is increasingly seen as an important lever to increase long-term shareholder value. A rising number of asset managers therefore invests in sustainability leaders. STOXX Limited is committed to provide them with comprehensive and accurate benchmarks for European sustainability portfolios", according to **STOXX Limited's Managing Director, Scott Stark**.

"This is a milestone for sustainability investing", said **Mike Petronella, Managing Director of Dow Jones Indexes**. "During the last twelve months we have seen an increasing interest for a regionally focussed sustainability index. With the success of the DJSI World we have a strong platform to meet this demand and to open a new chapter for sustainability investments."

The Dow Jones STOXX Sustainability Indexes cover the leading 20% of sustainability-driven companies in the Dow Jones STOXXSM 600 index. The index components are identified based on SAM Group's comprehensive sustainability research. Covering over 30 criteria groups it rates a company's economic, environmental and social performance. By evaluating a company's position with regard to issues such as strategic planning, corporate governance, environmental reporting, environmental product design, human rights or corruption policies the assessment identifies future-oriented and innovative companies. The top 20% in each industry cluster are included in the Dow Jones STOXX Sustainability Index.

Based on this rule-driven selection, the DJSI STOXX family includes four indexes:

- ❑ **Dow Jones STOXX Sustainability Index (DJSI STOXX)** covering the leading 20% of sustainability-driven companies in the Dow Jones STOXXSM 600 index.
- ❑ **Dow Jones EURO STOXX Sustainability Index (DJSI EURO STOXX)** covering the Eurozone companies of the DJSI STOXX

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- ❑ **Dow Jones STOXX Sustainability Index ex Alcohol, Gambling, Tobacco, Armaments and Firearms** (DJSI STOXX ex All) covering the companies of the DJSI STOXX that do not generate revenue from alcohol, gambling, tobacco, armaments or firearms.
- ❑ **Dow Jones EURO STOXX Sustainability Index ex Alcohol, Gambling, Tobacco, Armaments and Firearms** (DJSI EURO STOXX ex All) covering the companies of the DJSI EURO STOXX that do not generate revenue from alcohol, gambling, tobacco, armaments or firearms.

The DJSI STOXX is fully integrated in the Dow Jones STOXXSM index family and is balanced with regard to all the 18 Dow Jones STOXXSM market sectors. Thus, the DJSI STOXX accounts for the increasing importance of sectors in asset allocation. "As sustainability is moving into mainstream investing, the need to mirror the market in terms of sectors is of paramount importance. Supporting investors to build up sustainability portfolios without taking bets on sectors is an important goal for every index provider in this field", explains **Alexander Barkawi, Managing Director of SAM Indexes**.

With regard to country allocation the indexes show an overweight in Germany, Netherlands, Switzerland, and the UK. This indicates that on average companies in these countries have been more successful in positioning themselves for future sustainability challenges. At the same time, companies all over the world are giving more attention to economic, environmental and social issues. "We have been assessing companies in terms of sustainability since 1995. It is encouraging to see that the interest in this concept is increasing steadily and that especially during the last 12 months we have seen a considerable improvement of corporate sustainability performance around the world", reports **Alois Flatz, Head of Research at SAM Group**.

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. The DJSI STOXX family covers the top 20% sustainability leaders of 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.

Dow Jones Indexes develops, maintains and licenses market indexes for investment products. Among its more than 3,000 indexes are the Dow Jones Industrial Average, the Dow Jones Global Indexes, the pan-European Dow Jones STOXXSM Indexes, the Dow Jones-AIG Commodity Index, the Dow Jones Internet Indexes, the Dow Jones Islamic Market Index and the Dow Jones Global Titans. Dow Jones Indexes is part of Dow Jones & Company, which publishes The Wall Street Journal and its international and interactive editions, Barron's and

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Dow Jones Sustainability Indexes

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

SmartMoney magazines and other periodicals, the Dow Jones Newswires, dowjones.com, and the Ottaway group of community newspapers.

STOXX Limited provides and services the Dow Jones STOXXSM indexes, Europe's leading regional equity indexes. The indexes cover the European equity markets in several complementary ways, i.e. by region, by size, by sector, and by style. The design, development and delivery of these indexes ensure that they are investable, tradable and transparent; key factors that underlie their commercial success. STOXX Limited is a joint venture between Deutsche Boerse AG, Dow Jones & Company, Euronext Paris SA and SWX Swiss Exchange. Together, these four joint venture partners provide STOXX Limited with all the necessary expertise, i.e. international credibility, considerable index calculation and equity market experience, and technological synergies.

SAM Group is an independent Switzerland-based and internationally active financial services institution with an exclusive focus on sustainability. Established in 1995, SAM was among the first companies to specialize in sustainability investments. Its services include asset management, private equity, research and indexes. As a pioneer in this field SAM has built up a large pool of specialist knowledge and experience. With its unique corporate sustainability assessment SAM analyses companies in terms of economic, environmental and social criteria and identifies sustainability leaders on a worldwide basis.

Further information:

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