

April 2008

Dow Jones STOXX Sustainability 40 Index (DJSI STOXX 40)

The Dow Jones STOXX Sustainability 40 Index (DJSI STOXX 40) tracks the performance of the largest companies in Europe which have been included in the Dow Jones STOXX Sustainability Index. The 40 companies are weighted by their sustainability score. The components are selected according to a systematic corporate sustainability assessment that identifies the leading sustainability-driven companies in each industry group. Components are selected according to a systematic corporate sustainability assessment that identifies the sustainability leaders in each of 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.

Key Facts

Number of components	40
Largest Component Weight	3.50%
Smallest Component Weight	1.48%
Top 10 Holdings Weight	29.84%

In Billion EUR

Total Market Capitalization	2'329
Free Float Market Cap.	2'159
Median Component Size	43.65
Largest Component Size	132.76
Smallest Component Size	22.45

Weighting	Weighted by sustainability score
Review Frequency	Annually, in September
Calculation/Distribution	Intraday / Day-end
Base Value/Base Date	1000 as of Oct 15, 2001
Inception Date	January 31, 2006
History	Since Oct 15, 2001

Sector Allocation

Economic Sector	DJSI STOXX 40
Utilities	10.7%
Telecommunications	9.7%
Technology	4.6%
Oil & Gas	5.2%
Industrials	5.3%
Health Care	4.9%
Financials	21.8%
Consumer Services	4.6%
Consumer Goods	21.5%
Basic Materials	11.7%

Fundamentals

	DJSI STOXX 40
Dividend Yield	2.94%
Price/Earnings	12.34
Price/Book	2.17
Price/Cashflow	7.42
Price/Sales	1.02

Performance in EUR

	DJSI STOXX 40	DJ STOXX 50
1 Month	5.15%	7.68%
3 Months	-0.49%	1.10%
YTD 2008	-11.58%	-11.01%
1 Year	-7.14%	-13.40%
Since Inception	12.29%	0.75%
2007	11.77%	2.62%

* January 31, 2006

Volatility

	DJSI STOXX 40	DJ STOXX 50
1 Year	15.37%	16.69%
Since Inception*	11.74%	12.83%

* January 31, 2006

Top Holdings

XSTRATA	3.50%
ABB	3.05%
BRITISH AMERICAN TOBACCO	3.04%
E.ON	3.04%
TELEFONICA	2.89%
UNILEVER NV	2.88%
IBERDROLA	2.87%
BHP BILLITON	2.87%
NESTLE	2.86%
BCO SANTANDER	2.84%

Country Allocation

Countries	DJSI STOXX 40
UK	30.5%
Switzerland	15.2%
Germany	25.7%
France	12.5%
Netherlands	7.3%
Spain	8.8%
Italy	0.0%

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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