

EURO STOXX® SUSTAINABILITY INDICES

EURO STOXX® Sustainability Index EURO STOXX® Sustainability Index ex AGTAF EURO STOXX® Sustainability Index ex AGTAFA

Stated Objective

The EURO STOXX Sustainability Index is designed to provide a representation of sustainability leaders in the Eurozone. Two specialised indices are available: the EURO STOXX Sustainability Index ex AGTAF and the EURO STOXX Sustainability Index ex AGTAFA. They exclude companies which generate revenues from alcohol, gambling, tobacco, armaments, firearms (AGTAF) and adult entertainment (AGTAFA). The indices cover Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

Unique Aspects

- Derived from the STOXX Europe 600 Index. The EURO STOXX Sustainability Index is a subset of the STOXX Europe Sustainability Index.
- The STOXX Europe Sustainability Index covers the top 20% of components of the STOXX Europe 600 Index in terms of sustainability.
- Components are selected according to a systematic corporate sustainability assessment, based on long-term environmental, economic and social criteria.

Descriptive Statistics

Index	Market Capitalisation (EUR Bil.)		Coverage of EURO STOXX (%)	Components (EUR Bil.)				Component Weights (%)		Tracking Error vs. EURO STOXX (%)
	Full	Free Float		Mean	Median	Largest	Smallest	Largest	Smallest	
EURO STOXX Sustainability	1,613.37	1,273.46	59.75	8.38	3.38	69.81	0.18	5.48	0.01	2.17
EURO STOXX Sustainability ex AGTAF	1,613.37	1,273.46	59.75	8.38	3.38	69.81	0.18	5.48	0.01	2.48
EURO STOXX Sustainability ex AGTAFA	1,613.37	1,273.46	59.75	8.38	3.38	69.81	0.18	5.48	0.01	2.48

Performance*

Index	Change (%)			Annualised (%)						Volatility (%) (30 days)	
	Last Month	YTD	2011	2010	2009	2008	1 Year	3 Years	5 Years		Since Incept.**
EURO STOXX Sustainability	-0.31	-17.14	-17.14	-1.14	22.18	-45.67	-17.17	0.00	-10.28	-2.83	29.42
EURO STOXX Sustainability ex AGTAF	-0.25	-18.18	-18.18	-0.50	22.37	-46.99	-18.19	-0.18	-10.99	-3.20	29.83
EURO STOXX Sustainability ex AGTAFA	-0.25	-18.18	-18.18	-0.35	22.09	-46.61	-18.19	-0.20	-10.70	-2.60	29.83

* Based on price index

** 15 October 2001

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Fundamentals

Index	Price/Earnings Incl. Negative		Price/Earnings Excl. Negative		Price/Book	Dividend Yield (%)	Price/Sales	Price/Cash Flow
	Trailing	Projected	Trailing	Projected				
EURO STOXX Sustainability	11.16	9.14	10.32	9.09	1.01	4.23	0.63	3.50
EURO STOXX Sustainability ex AGTAF	10.90	8.97	10.08	8.93	0.98	4.36	0.62	3.38
EURO STOXX Sustainability ex AGTAFA	10.90	8.97	10.08	8.93	0.98	4.36	0.62	3.38

Quick Facts

Categories	Facts
Weighting	Free float market capitalisation
Review Frequency	Quarterly in March, June, September, December Annual reassessment in September
Calculation/Distribution	Price (EUR): Every 15 seconds during local trading hours Price (USD), Net Return (EUR/USD): End-of-day
Base Value / Base Date	100 as of 31 December 1998
History	Available daily back to 31 December 1998
Date Introduced	15 October 2001

Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
EURO STOXX Sustainability	Price EUR	CH0012766264	SUTE	SUTE Index	.SUTE
	Net Return EUR	CH0012766298	SUTT	SUTT Index	.SUTT
	Price USD	CH0012766322	SUTK	SUTK Index	.SUTK
	Net Return USD	CH0012766330	SUTU	SUTU Index	.SUTU
EURO STOXX Sustainability ex AGTAF	Price EUR	CH0012766447	SUXE	SUXE Index	.SUXE
	Net Return EUR	CH0012766579	SUXT	SUXT Index	.SUXT
	Price USD	CH0012766603	SUXK	SUXK Index	.SUXK
	Net Return USD	CH0012766637	SUXU	SUXU Index	.SUXU
EURO STOXX Sustainability ex AGTAFA	Price EUR	CH0030846924	SUYE	SUYE Index	.SUYE
	Net Return EUR	CH0030846932	SUYT	SUYT Index	.SUYT
	Price USD	CH0030846957	SUYK	SUYK Index	.SUYK
	Net Return USD	CH0030846965	SUYU	SUYU Index	.SUYU