

STOXX® EUROPE SUSTAINABILITY INDICES

STOXX® Sustainability Index

STOXX® Sustainability Index ex AGTAF

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Stated Objective

The STOXX Europe Sustainability Index is designed to provide a representation of sustainability leaders in Europe. Two specialised indices are available: the STOXX Europe Sustainability Index ex AGTAF and the STOXX Europe 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, Denmark, Finland, France, Germany, Greece, Iceland, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

Unique Aspects

- Derived from the STOXX Europe 600 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 STOXX Europe 600 (%)	Components (EUR Bil.)				Component Weights (%)		Tracking Error vs. STOXX Europe 600 (%)
	Full	Free Float		Mean	Median	Largest	Smallest	Largest	Smallest	
STOXX Europe Sustainability	3,566.37	2,980.70	61.04	9.46	3.56	146.80	0.18	4.93	0.01	2.08
STOXX Europe Sustainability ex AGTAF	3,566.37	2,980.70	61.04	9.46	3.56	146.80	0.18	4.93	0.01	2.22
STOXX Europe Sustainability ex AGTAFA	1,613.37	1,273.46	26.08	8.38	3.38	69.81	0.18	5.48	0.01	2.22

Performance*

Index	Change (%)			Annualised (%)						Volatility (%) (30 days)	
	Last Month	YTD	2011	2010	2009	2008	1 Year	3 Years	5 Years		Since Incept.**
STOXX Europe Sustainability	2.29	-11.38	-11.38	7.48	27.84	-46.11	-11.59	6.94	-8.00	-1.56	22.38
STOXX Europe Sustainability ex AGTAF	2.21	-12.10	-12.10	6.63	28.42	-46.70	-12.31	6.52	-8.58	-1.94	23.01
STOXX Europe Sustainability ex AGTAFA	2.20	-12.29	-12.29	6.92	28.15	-45.95	-12.51	6.47	-8.47	-2.12	22.99

* 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				
STOXX Europe Sustainability	11.53	11.01	10.84	10.98	1.34	3.80	0.87	5.26
STOXX Europe Sustainability ex AGTAF	11.29	10.86	10.60	10.84	1.29	3.83	0.84	5.07
STOXX Europe Sustainability ex AGTAF	11.29	10.86	10.60	10.84	1.29	3.83	0.84	5.07

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
STOXX Europe Sustainability	Price EUR	CH0012766694	SUTP	SUTP Index	.SUTP
	Net Return EUR	CH0012766769	SUTR	SUTR Index	.SUTR
	Price USD	CH0012766785	SUTL	SUTL Index	.SUTL
	Net Return USD	CH0012766850	SUTV	SUTV Index	.SUTV
STOXX Europe Sustainability ex AGTAF	Price EUR	CH0012767023	SUXP	SUXP Index	.SUXP
	Net Return EUR	CH0012767247	SUXR	SUXR Index	.SUXR
	Price USD	CH0012767395	SUXL	SUXL Index	.SUXL
	Net Return USD	CH0012767452	SUXV	SUXV Index	.SUXV
STOXX Europe Sustainability ex AGTAF	Price EUR	CH0030846817	SUYP	SUYP Index	.SUYP
	Net Return EUR	CH0030846841	SUYR	SUYR Index	.SUYR
	Price USD	CH0030846882	SUYL	SUYL Index	.SUYL
	Net Return USD	CH0030846890	SUYV	SUYV Index	.SUYV