

EURO STOXX® SUSTAINABILITY 40 INDEX

Stated Objective

To provide a Blue-chip representation of the leading sustainability-driven companies in the Eurozone. Covers Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

Unique Aspects

- Derived from the EURO STOXX Sustainability Index.
- Components are selected according to a systematic corporate sustainability assessment, based on long-term environmental, economic and social criteria.
- Companies are weighted by their sustainability score.

Descriptive Statistics

Market Capitalisation

Index	EUR Bil.
Full	1,154.18
Free Float	961.48
Coverage of EURO STOXX (%)	94.35

Components

	EUR Bil.
Mean	24.04
Median	19.41
Largest	69.81
Smallest	10.03

Component Weights

	(%)
Largest	3.79
Smallest	1.59

Performance*

Change	(%)
Last Month	-0.43
Year to date	-13.91
2011	-13.91
2010	1.03
2009	18.89
2008	-46.10
2007	7.66

Annualised

	(%)
1 Year	-13.92
3 Years	1.09
5 Years	-9.57
Since Inception (15.10.01)	-1.84

Volatility

	(%)
30 Days	28.49

Tracking Error vs.

	(%)
EURO STOXX	0.53

Fundamentals

Price/Earnings Incl. Negative

Trailing	11.52
Projected	9.51

Price/Earnings Excl. Negative

Trailing	10.99
Projected	9.51

Price/Book

Price/Book	1.21
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Dividend Yield

	(%)
Dividend Yield	3.96

Price/Sales

Price/Sales	0.61
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Price/Cash Flow

Price/Cash Flow	4.15
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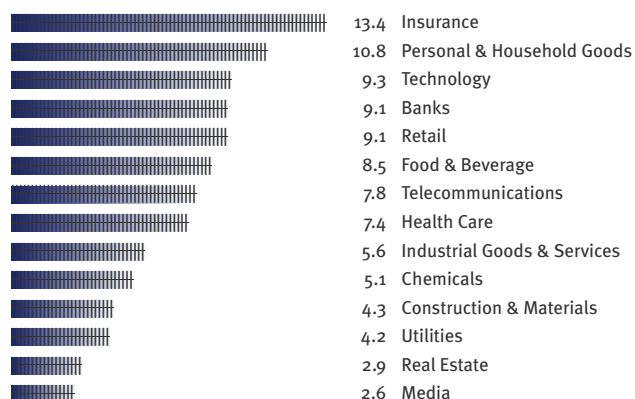
* Based on price index

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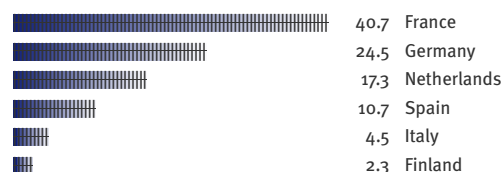
Quick Facts

Categories	Facts
Weighting	Sustainability score
Component Number	40
Review Frequency	Annually, 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	1,000 as of 15 October 2001
History	Available daily back to 15 October 2001
Date Introduced	31 January 2006

Supersector Weighting (%)



Country Weighting (%)



Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
EURO STOXX Sustainability 40	Price EUR	CH0022259680	SUBE	SUBE Index	.SUBE
	Net Return EUR	CH0022259722	.SUBT	SUBT Index	.SUBT
	Price USD	CH0022259763	SUBK	SUBK Index	.SUBK
	Net Return USD	CH0022259813	SUBU	SUBU Index	.SUBU

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Components

Company	Supersector	Net Dividend Yield (%)	Weight (%)	MCap (EUR Bil.)
ASML HLDG	Technology	1.05	3.79	13.30
AHOLD	Retail	2.37	3.29	11.39
MUENCHENER RUECK	Insurance	4.85	3.24	15.26
ADIDAS	Personal & Household Goods	1.17	3.23	10.52
SAP	Technology	1.08	3.23	37.76
PHILIPS ELECTRONICS	Personal & Household Goods	3.92	3.16	15.30
DANONE	Food & Beverage	2.01	3.08	29.76
SANOFI	Health Care	3.30	3.01	69.81
ALLIANZ	Insurance	4.48	2.98	33.43
AXA	Insurance	5.15	2.94	18.63
INDITEX	Retail	2.53	2.93	13.42
SIEMENS	Industrial Goods & Services	2.99	2.90	63.82
UNILEVER NV	Food & Beverage	2.82	2.89	41.26
UNIBAIL-RODAMCO	Real Estate	15.12	2.88	12.67
LINDE	Chemicals	1.41	2.86	19.58
CARREFOUR	Retail	4.60	2.83	10.03
L'OREAL	Personal & Household Goods	1.67	2.83	19.24
SCHNEIDER ELECTRIC	Industrial Goods & Services	2.95	2.73	22.32
VIVENDI	Media	6.21	2.56	20.92
PERNOD RICARD	Food & Beverage	1.51	2.54	14.32
VINCI	Construction & Materials	3.78	2.44	17.93
ASSICURAZIONI GENERALI	Insurance	2.82	2.42	15.54
KPN	Telecommunications	7.45	2.36	13.66
NOKIA	Technology	7.64	2.26	14.13
AIR LIQUIDE	Chemicals	1.84	2.25	27.17
FRESENIUS MEDICAL CARE	Health Care	0.91	2.24	10.96
BCO BILBAO VIZCAYA ARGENTARIA	Banks	6.72	2.20	32.23
ESSILOR INTERNATIONAL	Health Care	1.14	2.12	11.62
IBERDROLA	Utilities	6.86	2.12	17.71
ENEL	Utilities	6.50	2.10	20.04
DEUTSCHE TELEKOM	Telecommunications	5.81	2.09	26.41
SAINT GOBAIN	Construction & Materials	2.91	1.89	12.86
BCO SANTANDER	Banks	10.53	1.85	50.29
ING GRP	Insurance	0.00	1.79	21.47
GRP SOCIETE GENERALE	Banks	0.00	1.77	13.35
DEUTSCHE BANK	Banks	1.88	1.71	27.41
FRANCE TELECOM	Telecommunications	8.65	1.67	23.16
TELEFONICA	Telecommunications	11.36	1.64	53.27
LVMH MOET HENNESSY	Personal & Household Goods	1.51	1.61	29.23
BNP PARIBAS	Banks	5.19	1.59	30.30