

## STOXX® EUROPE SUSTAINABILITY 40 INDEX

### Stated Objective

To provide a Blue-chip representation of the leading sustainability-driven companies in Europe. Covers 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 Sustainability Index.
- 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                             | 1,975.00 |
| Free Float                       | 1,800.10 |
| Coverage of STOXX Europe 600 (%) | 93.27    |

#### Components

|          | EUR Bil. |
|----------|----------|
| Mean     | 45.00    |
| Median   | 32.89    |
| Largest  | 146.80   |
| Smallest | 17.71    |

#### Component Weights

|          | (%)  |
|----------|------|
| Largest  | 3.43 |
| Smallest | 1.46 |

### Performance\*

| Change       | (%)    |
|--------------|--------|
| Last Month   | 1.72   |
| Year to date | -8.73  |
| 2011         | -8.73  |
| 2010         | 6.71   |
| 2009         | 19.22  |
| 2008         | -42.55 |
| 2007         | 8.78   |

#### Annualised

|                            | (%)   |
|----------------------------|-------|
| 1 Year                     | -9.04 |
| 3 Years                    | 5.26  |
| 5 Years                    | -6.12 |
| Since Inception (15.10.01) | -1.74 |

#### Volatility

|         | (%)   |
|---------|-------|
| 30 Days | 23.00 |

#### Tracking Error vs.

|                  | (%)  |
|------------------|------|
| STOXX Europe 600 | 0.41 |

### Fundamentals

#### Price/Earnings Incl. Negative

|           |       |
|-----------|-------|
| Trailing  | 11.19 |
| Projected | 10.82 |

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#### Price/Book

|            |      |
|------------|------|
| Price/Book | 1.56 |
|------------|------|

#### Dividend Yield

|                | (%)  |
|----------------|------|
| Dividend Yield | 3.76 |

#### Price/Sales

|             |      |
|-------------|------|
| Price/Sales | 1.01 |
|-------------|------|

#### Price/Cash Flow

|                 |      |
|-----------------|------|
| Price/Cash Flow | 6.22 |
|-----------------|------|

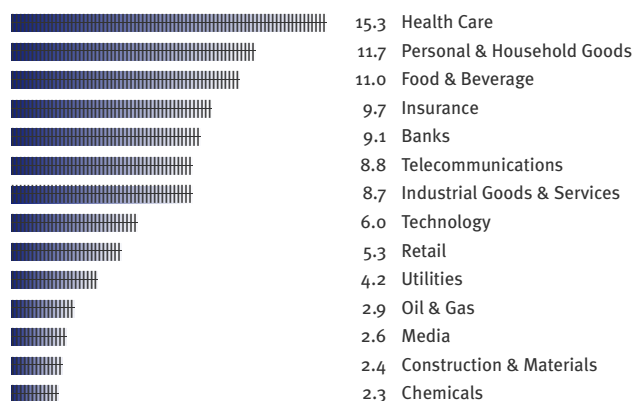
\* Based on price index

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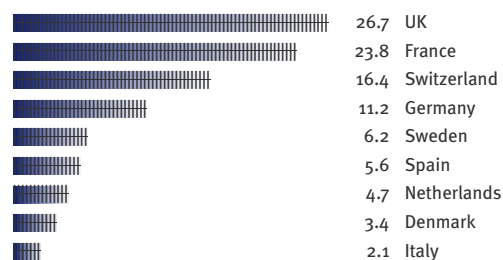
### Quick Facts

| Categories               | Facts   |
|--------------------------|---|
| Weighting                | Sustainability score  |
| Component Number         | 40  |
| Review Frequency         | Annually, in September  |
| Calculation/Distribution | Price (EUR): Every 15 seconds during local trading hours<br>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 |
|--------------------------------|----------------|--------------|--------|------------|---------|
| STOXX Europe Sustainability 40 | Price EUR      | CH0022259391 | SUBP   | SUBP Index | .SUBP   |
|                                | Net Return EUR | CH0022259581 | SUBR   | SUBR Index | .SUBR   |
|                                | Price USD      | CH0022259615 | SUBL   | SUBL Index | .SUBL   |
|                                | Net Return USD | CH0022259649 | SUBV   | SUBV Index | .SUBV   |

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## Components

| Company                   | Supersector                 | Net Dividend Yield (%) | Weight (%) | MCap (EUR Bil.) |
|---------------------------|-----------------------------|------------------------|------------|-----------------|
| VODAFONE GRP              | Telecommunications          | 5.65                   | 3.43       | 108.92          |
| HENNES & MAURITZ B        | Retail                      | 3.00                   | 3.40       | 24.32           |
| NOVO NORDISK B            | Health Care                 | 1.09                   | 3.39       | 38.48           |
| SAP                       | Technology                  | 1.08                   | 3.22       | 37.76           |
| ABB                       | Industrial Goods & Services | 2.21                   | 3.09       | 33.83           |
| DANONE                    | Food & Beverage             | 2.01                   | 3.07       | 29.76           |
| BRITISH AMERICAN TOBACCO  | Personal & Household Goods  | 4.33                   | 3.04       | 74.06           |
| GLAXOSMITHKLINE           | Health Care                 | 5.13                   | 3.00       | 90.26           |
| SANOFI                    | Health Care                 | 3.30                   | 3.00       | 69.81           |
| ROCHE HLDG P              | Health Care                 | 2.69                   | 2.98       | 92.14           |
| ALLIANZ                   | Insurance                   | 4.48                   | 2.97       | 33.43           |
| AXA                       | Insurance                   | 5.15                   | 2.94       | 18.63           |
| SIEMENS                   | Industrial Goods & Services | 2.99                   | 2.89       | 63.82           |
| BG GRP                    | Oil & Gas                   | 1.13                   | 2.88       | 55.25           |
| NOVARTIS                  | Health Care                 | 2.66                   | 2.88       | 115.61          |
| UNILEVER NV               | Food & Beverage             | 2.82                   | 2.88       | 41.26           |
| RECKITT BENCKISER GRP     | Personal & Household Goods  | 4.19                   | 2.82       | 23.20           |
| ERICSSON LM B             | Technology                  | 2.24                   | 2.82       | 23.61           |
| UNILEVER PLC              | Food & Beverage             | 3.93                   | 2.81       | 33.92           |
| SCHNEIDER ELECTRIC        | Industrial Goods & Services | 2.95                   | 2.72       | 22.32           |
| STANDARD CHARTERED        | Banks                       | 3.61                   | 2.58       | 32.78           |
| VIVENDI                   | Media                       | 6.21                   | 2.56       | 20.92           |
| IMPERIAL TOBACCO GRP      | Personal & Household Goods  | 4.34                   | 2.55       | 29.56           |
| VINCI                     | Construction & Materials    | 3.78                   | 2.43       | 17.93           |
| NESTLE                    | Food & Beverage             | 2.23                   | 2.26       | 146.80          |
| AIR LIQUIDE               | Chemicals                   | 1.84                   | 2.25       | 27.17           |
| IBERDROLA                 | Utilities                   | 6.86                   | 2.11       | 17.71           |
| DEUTSCHE TELEKOM          | Telecommunications          | 5.81                   | 2.09       | 26.41           |
| ENEL                      | Utilities                   | 6.50                   | 2.09       | 20.04           |
| ZURICH FINANCIAL SERVICES | Insurance                   | 5.20                   | 2.03       | 25.72           |
| TESCO                     | Retail                      | 4.05                   | 1.92       | 38.76           |
| BCO SANTANDER             | Banks                       | 10.53                  | 1.84       | 50.29           |
| ING GRP                   | Insurance                   | 0.00                   | 1.78       | 21.47           |
| CIE FINANCIERE RICHEMONT  | Personal & Household Goods  | 0.62                   | 1.69       | 20.43           |
| FRANCE TELECOM            | Telecommunications          | 8.65                   | 1.67       | 23.16           |
| HSBC                      | Banks                       | 5.65                   | 1.66       | 104.74          |
| 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                   | 1.58       | 30.30           |
| UBS                       | Banks                       | 0.00                   | 1.46       | 33.01           |